KIAT-KIAT RISET KEUANGAN

Sigit Wibowo

UNIVERSITAS INDONESIA
Veritas, Probitas, Iustitia

21 Mei 2016

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Justin Birru
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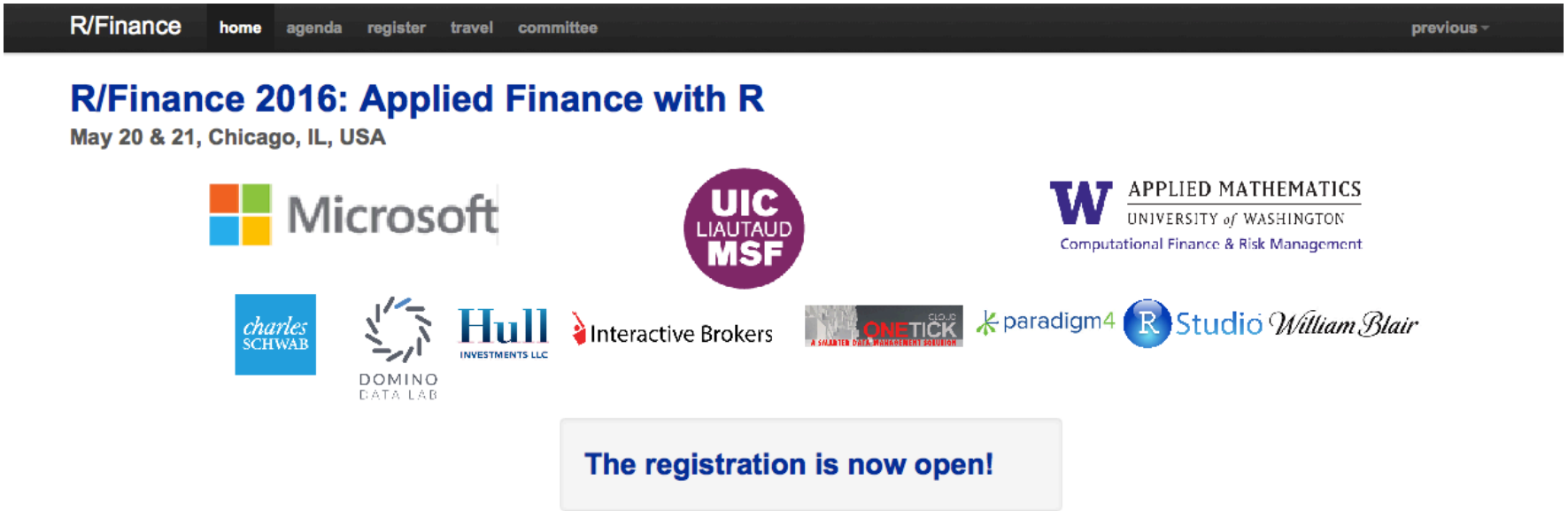
R in Finance


R/Finance
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R/Finance 2016: Applied Finance with R
May 20 & 21, Chicago, IL, USA
Microsoft
UIC LIAUTAUD MSF
APPLIED MATHEMATICS
UNIVERSITY of WASHINGTON
Computational Finance & Risk Management
charles SCHWAB
DOMINO DATA LAB
Hull INVESTMENTS LLC
Interactive Brokers
ONETICK
paradigm4
RStudio
William Blair
The registration is now open!
> home(2016)
The eighth annual R/Finance conference for applied finance using R, the premier free software system for statistical computation and graphics, will be held on May 20 and 21, 2016 in Chicago, IL, USA at the University of Illinois at Chicago. The two-day conference will cover topics including portfolio management, time series analysis, advanced risk tools, high-performance computing, market microstructure, and econometrics. All will be discussed within the context of using R as a primary tool for financial risk management, portfolio construction, and trading. Over the past seven years, R/Finance has included attendees from around the world. It featured presentations from prominent academics and practitioners, and we expect another exciting line-up for 2016.
For 2016, we once again invite you to submit complete papers in pdf format for consideration. We will also consider one-page abstracts (in txt or pdf format) although more complete papers are preferred. We welcome submissions for both full talks and abbreviated "lightning talks". Both academic and practitioner proposals related to R are encouraged. Presenters are strongly encouraged to provide working R code to accompany the presentation/paper. Data sets should also be made public for the purposes of reproducibility (though we realize this may be limited due to contracts with data vendors). Preference may be given to presenters who have released R packages.
The conference will award two (or more) $1000 prizes for best papers. A submission must be a full paper to be eligible for a best paper award. Extended abstracts, even if a full paper is provided by conference time, are not eligible for a best paper award. Financial assistance for travel and accommodation may be available to presenters at the discretion of the conference committee. Requests for assistance should be made at the time of submission.
The submission deadline was January 29, 2016. Submitters have been notified of acceptance via email.
We are very excited about the keynote speakers for 2016:
Patrick Burns,
Frank Diebold,
Tarek Eldin, and
Rishi Narang.
The inaugural 2009 conference featured keynotes by Patrick Burns, Robert Grossman, David Kane, Roger Koenker, David Ruppert, Diethelm Wuertz, and Eric Zivot, as well as a number of excellent presentations.
The 2010 conference contained keynotes by Bernhard Pfaff, Ralph Vince, Marc Wildi, and Achim Zeileis. This was followed in 2011 with keynotes by Meb Faber, Stefano Iacus, John Bollinger and Louis Kates.
The 2012 conference had keynotes from Blair Hull, Paul Gilbert, Rob McCulloch, and Simon Urbanek. The 2013 conference featured keynotes by Sanjiv Das, Attilio Meucci, Ryan Sheftel, and Ruey Tsay.
In 2014, keynotes were presented by Bill Cleveland, Alexios Ghalanos, Bob McDonald, and Luke Tierney. This was followed in 2015 by Emanuel Derman, Louis Marascio, and Alexander McNeil.
Complete programs of the previous conferences, along with downloadable presentation slides, are available via the links above.
The R/Finance 2016 conference is again organized by a local group of R package authors and academics, and hosted by the International Center for Futures and Derivatives [ICFD] at the University of Illinois at Chicago.
Sponsorship opportunities are available.

Pengantar

- Motivasi
  - Mengapa topik yang diajukan menjadi penting?
  - Apa kontribusi penelitiannya?
  - Bagaimana posisi riset yang diajukan relatif terhadap riset yang sudah ada?

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- Metodologi
  - Rancangan metodologi harus memungkinkan direplikasi dengan hasil yang serupa
  - Kesesuaian dengan minat penelitian kita
  - Apakah layak dan dapat dilakukan?

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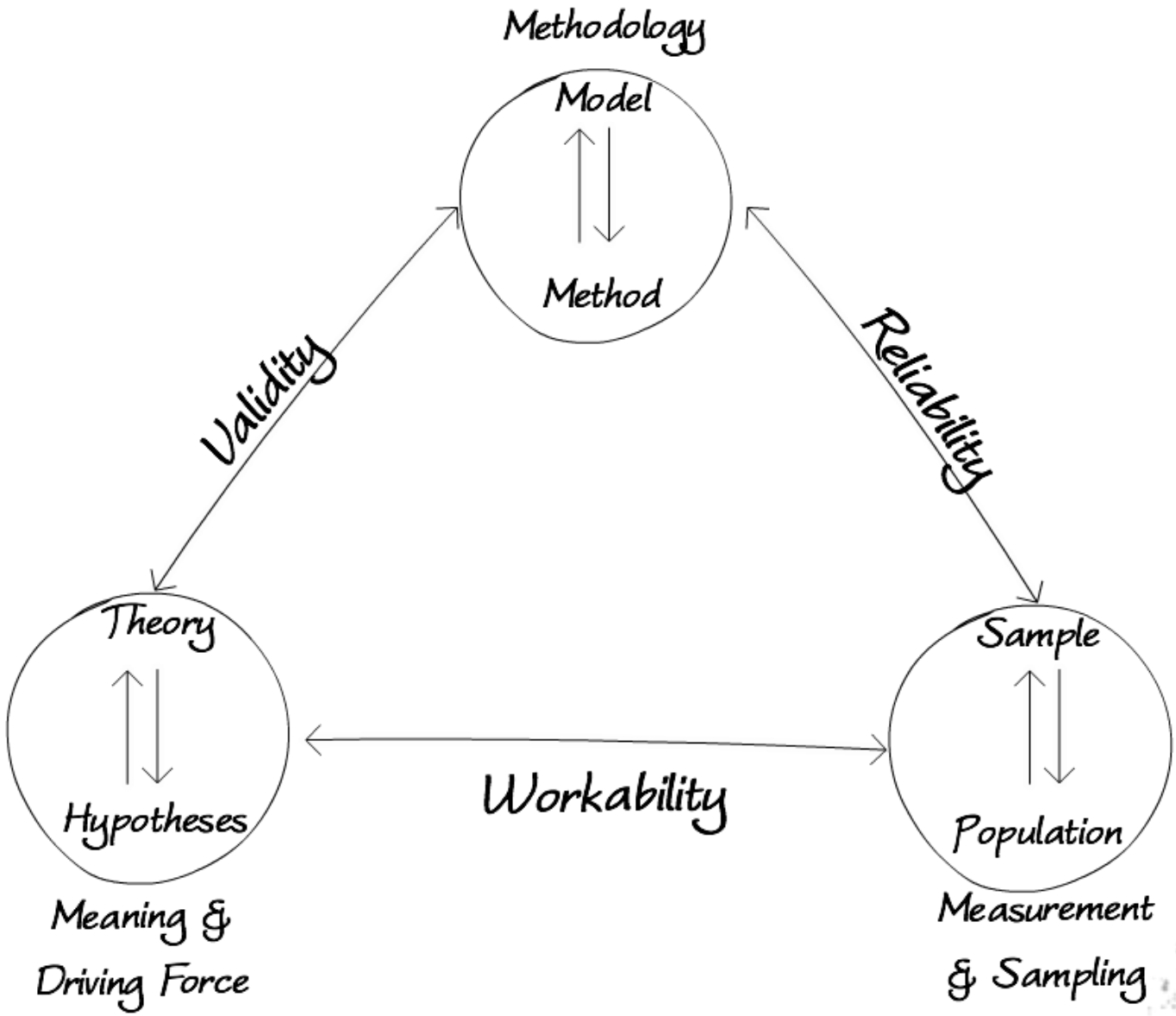
- Makna
  - Apa yang kita inginkan dari penelitian yang kita lakukan?

Kerangka Berpikir Perumusan Model

Sumber: Hermanto (2009)



Klasifikasi Keilmuan

- Penelusuran topik secara sistematis dapat dilakukan melalui klasifikasi keilmuan menurut Journal of Economic LIterature atau JEL codes
- www.aeaweb.org/econlit/jelCodes.php?view=jel
- Klasifikasi keilmuan di bidang bisnis/manajemen:
  - JEL: G Financial Economics
  - JEL: L Industrial Organization
  - JEL: M Business Administration and Business Economics; Marketing; Accounting; Personnel Economics

JEL: G Financial Economics

JEL: G0 General
JEL: G1 General Financial Markets
JEL: G2 Financial Institutions and Services
JEL: G3 Corporate Finance and Governance

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JEL: G0 General
JEL: G1 General Financial Markets
JEL: G2 Financial Institutions and Services
JEL: G3 Corporate Finance and Governance
JEL: G32 Financing Policy; Financial Risk and Risk Management; Capital and Ownership Structure; Goodwill

Keywords: Amortisation, Amortization, Bailouts, Capital, Capital Expenditure, Capital Structure, Capitalisation, Capitalization, Corporate Default, Corporate Distress, Corporate Finance, Corporate Ownership, Earnings, Earnings Returns, Family Firms, Family Firms, Financial Risk, Financing, Financing Policy, Firm Financial Structure, Firm Financing, Firm Ownership, Fixed Asset, Foreign Ownership, Holding Companies, Indebtedness, Intangible Assets, IPO, Lease, Leasing, Leverage, Leveraging, Modigliani Miller, Ownership, Ownership Structure, Shareholder, Shareholding, Shares, Stock Repurchases, Stockholder, Stockholding, Trade Credit, Value of Firm

JEL: L Industrial Organization

L General
JEL: L1 Market Structure, Firm Strategy, and Market Performance
JEL: L2 Firm Objectives, Organization, and Behavior
- JEL: L20 General
- JEL: L21 Business Objectives of the Firm
- JEL: L22 Firm Organization and Market Structure
- JEL: L23 Organization of Production
- JEL: L25 Firm Performance: Size, Diversification, and Scope

Keyword: Competitive Advantage, Diversification, Firm Age, Firm Profit, Firm Sales, Firm Size

- JEL: L26 Entrepreneurship
- JEL: L6 Industry Studies: Manufacturing
- JEL: L7 Industry Studies: Primary Products and Construction
- JEL: L8 Industry Studies: Services
- JEL: L9 Industry Studies: Transportation and Utilities

JEL: M Business Administration and Business Economics; Marketing; Accounting

JEL: M1 Business Administration
- JEL: M10 General
- JEL: M11 Production Management
- JEL: M12 Personnel Management; Executives; Executive Compensation
- JEL: M13 New Firms; Startups

Keyword: new firms and start-ups

JEL: M2 Business Economics
JEL: M3 Marketing and Advertising
JEL: M4 Accounting and Auditing
JEL: M5 Personnel Economics

JEL: Klasifikasi Terkait

Klasifikasi terkait, antara lain:

JEL: D14	Personal finance
JEL: E4	Money and Interest Rates
JEL: F3	International Finance
JEL: N2	(Economic History) Financial Markets and Institutions
JEL: O16	Financial Markets; Saving and Capital Investment
JEL: Q14	Agricultural finance

Pengukuran Mutu Artikel Ilmiah

Impact Factor

The journal Impact Factor is the average number of times articles from the journal published in the past two years have been cited in the JCR year. The Impact Factor is calculated by dividing the number of citations in the JCR year by the total number of articles published in the two previous years

Sumber: http://admin-apps.webofknowledge.com

Pengukuran Mutu Artikel Ilmiah

- IF umumnya menjadi ukuran penting dalam menilai artikel di bidang *science* (teknik & MIPA), dan kesehatan
- Apakah IF digunakan di bidang bisnis/manajemen?

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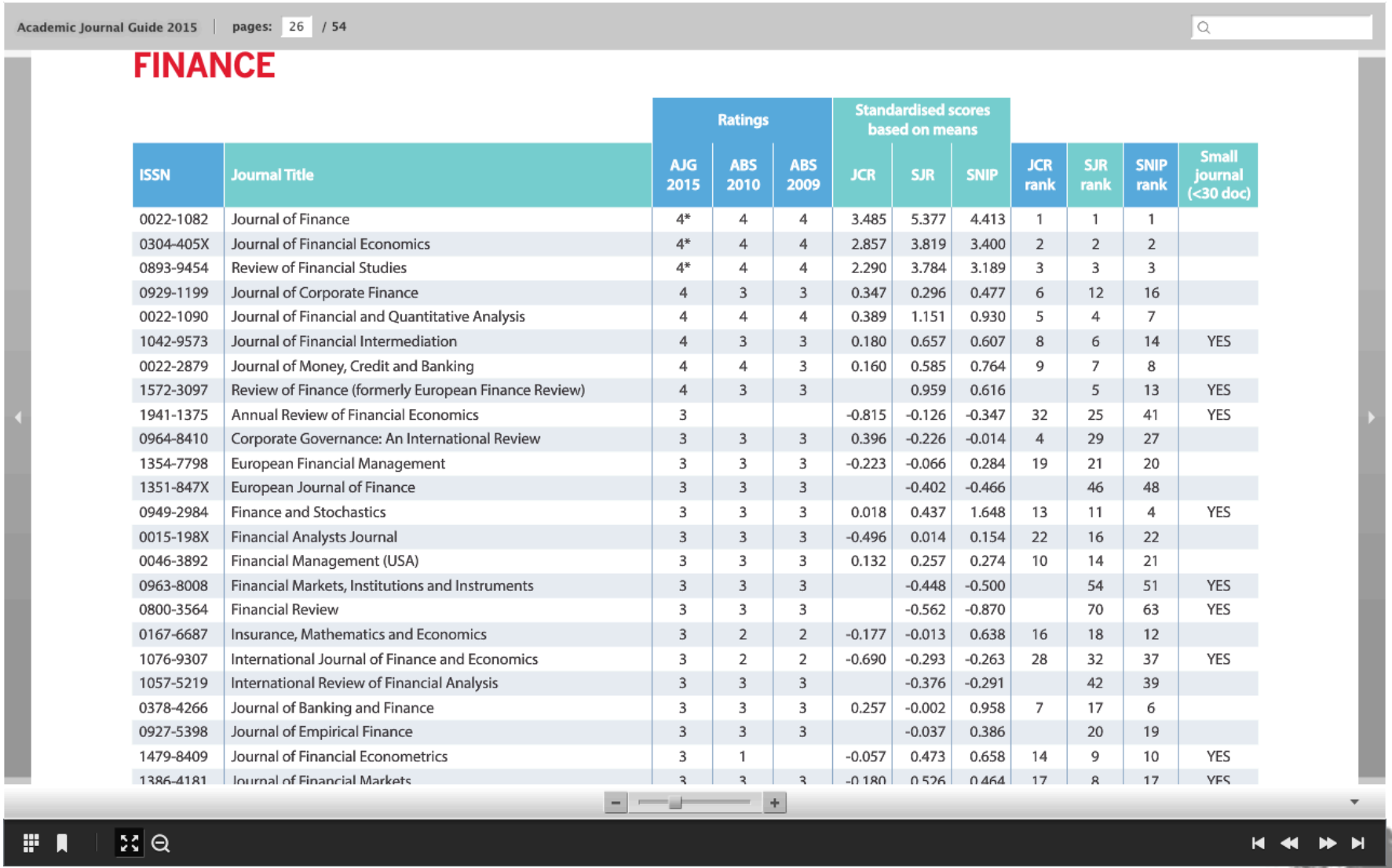
  - Ya, tapi tidak sepenuhnya digunakan sebagai acuan
  - "*Thomson Reuters does not depend on the impact factor alone in assessing the usefulness of a journal, and neither should anyone else.*" (Sumber: http://wokinfo.com/essays/impact-factor/)

ABS Journal Classification

http://charteredabs.org/academic-journal-guide-2015-view/



FINANCE

ISSN	Journal Title	Ratings			Standardised scores based on means						Small journal (<30 doc)
		AJG 2015	ABS 2010	ABS 2009	JCR	SJR	SNIP	JCR rank	SJR rank	SNIP rank	
0022-1082	Journal of Finance	4*	4	4	3.485	5.377	4.413	1	1	1	
0304-405X	Journal of Financial Economics	4*	4	4	2.857	3.819	3.400	2	2	2	
0893-9454	Review of Financial Studies	4*	4	4	2.290	3.784	3.189	3	3	3	
0929-1199	Journal of Corporate Finance	4	3	3	0.347	0.296	0.477	6	12	16	
0022-1090	Journal of Financial and Quantitative Analysis	4	4	4	0.389	1.151	0.930	5	4	7	
1042-9573	Journal of Financial Intermediation	4	3	3	0.180	0.657	0.607	8	6	14	YES
0022-2879	Journal of Money, Credit and Banking	4	4	3	0.160	0.585	0.764	9	7	8	
1572-3097	Review of Finance (formerly European Finance Review)	4	3	3		0.959	0.616		5	13	YES
1941-1375	Annual Review of Financial Economics	3			-0.815	-0.126	-0.347	32	25	41	YES
0964-8410	Corporate Governance: An International Review	3	3	3	0.396	-0.226	-0.014	4	29	27	
1354-7798	European Financial Management	3	3	3	-0.223	-0.066	0.284	19	21	20	
1351-847X	European Journal of Finance	3	3	3		-0.402	-0.466		46	48	
0949-2984	Finance and Stochastics	3	3	3	0.018	0.437	1.648	13	11	4	YES
0015-198X	Financial Analysts Journal	3	3	3	-0.496	0.014	0.154	22	16	22	
0046-3892	Financial Management (USA)	3	3	3	0.132	0.257	0.274	10	14	21	
0963-8008	Financial Markets, Institutions and Instruments	3	3	3		-0.448	-0.500		54	51	YES
0800-3564	Financial Review	3	3	3		-0.562	-0.870		70	63	YES
0167-6687	Insurance, Mathematics and Economics	3	2	2	-0.177	-0.013	0.638	16	18	12	
1076-9307	International Journal of Finance and Economics	3	2	2	-0.690	-0.293	-0.263	28	32	37	YES
1057-5219	International Review of Financial Analysis	3	3	3		-0.376	-0.291		42	39	
0378-4266	Journal of Banking and Finance	3	3	3	0.257	-0.002	0.958	7	17	6	
0927-5398	Journal of Empirical Finance	3	3	3		-0.037	0.386		20	19	
1479-8409	Journal of Financial Econometrics	3	1		-0.057	0.473	0.658	14	9	10	YES
1386-4181	Journal of Financial Markets	3	3	3	-0.180	0.526	0.464	17	8	17	YES

ABS Journal Classification

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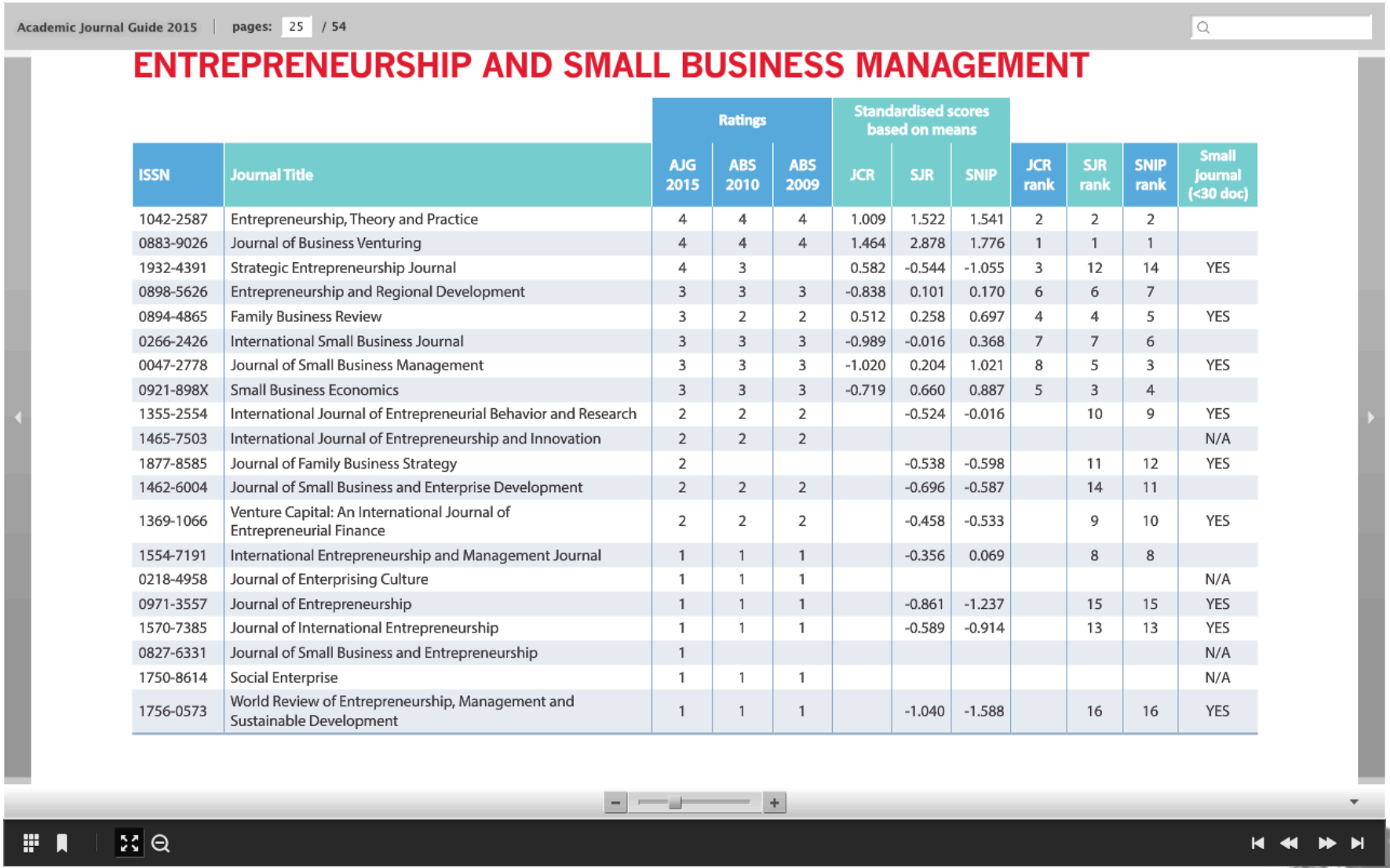

ENTREPRENEURSHIP AND SMALL BUSINESS MANAGEMENT

ISSN	Journal Title	Ratings			Standardised scores based on means			JCR rank	SJR rank	SNIP rank	Small journal (<30 doc)
		AJG 2015	ABS 2010	ABS 2009	JCR	SJR	SNIP				
1042-2587	Entrepreneurship, Theory and Practice	4	4	4	1.009	1.522	1.541	2	2	2	
0883-9026	Journal of Business Venturing	4	4	4	1.464	2.878	1.776	1	1	1	
1932-4391	Strategic Entrepreneurship Journal	4	3		0.582	-0.544	-1.055	3	12	14	YES
0898-5626	Entrepreneurship and Regional Development	3	3	3	-0.838	0.101	0.170	6	6	7	
0894-4865	Family Business Review	3	2	2	0.512	0.258	0.697	4	4	5	YES
0266-2426	International Small Business Journal	3	3	3	-0.989	-0.016	0.368	7	7	6	
0047-2778	Journal of Small Business Management	3	3	3	-1.020	0.204	1.021	8	5	3	YES
0921-898X	Small Business Economics	3	3	3	-0.719	0.660	0.887	5	3	4	
1355-2554	International Journal of Entrepreneurial Behavior and Research	2	2	2		-0.524	-0.016		10	9	YES
1465-7503	International Journal of Entrepreneurship and Innovation	2	2	2							N/A
1877-8585	Journal of Family Business Strategy	2				-0.538	-0.598		11	12	YES
1462-6004	Journal of Small Business and Enterprise Development	2	2	2		-0.696	-0.587		14	11	
1369-1066	Venture Capital: An International Journal of Entrepreneurial Finance	2	2	2		-0.458	-0.533		9	10	YES
1554-7191	International Entrepreneurship and Management Journal	1	1	1		-0.356	0.069		8	8	
0218-4958	Journal of Enterprising Culture	1	1	1							N/A
0971-3557	Journal of Entrepreneurship	1	1	1		-0.861	-1.237		15	15	YES
1570-7385	Journal of International Entrepreneurship	1	1	1		-0.589	-0.914		13	13	YES
0827-6331	Journal of Small Business and Entrepreneurship	1									N/A
1750-8614	Social Enterprise	1	1	1							N/A
1756-0573	World Review of Entrepreneurship, Management and Sustainable Development	1	1	1		-1.040	-1.588		16	16	YES

ABS Journal Classification

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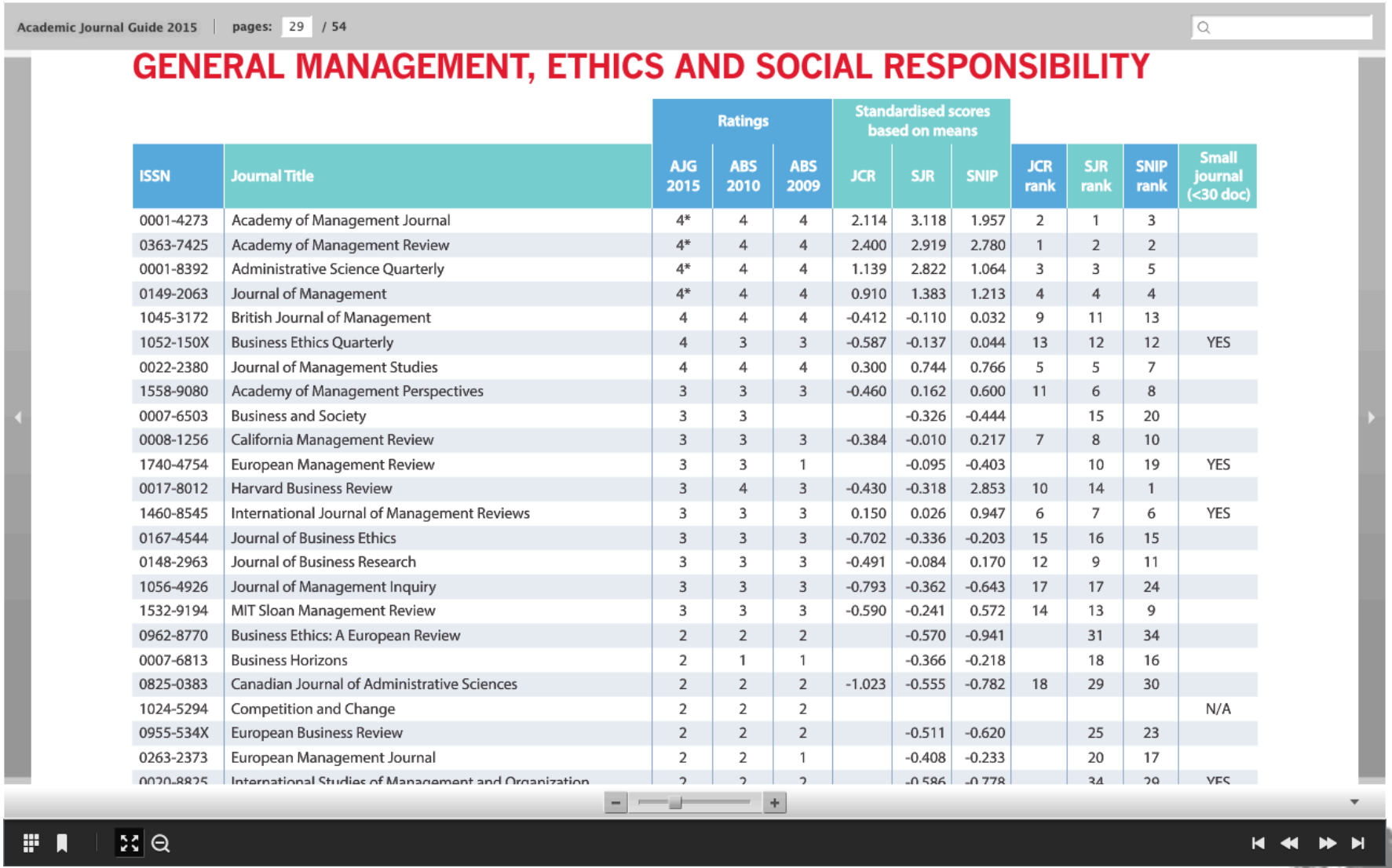

GENERAL MANAGEMENT, ETHICS AND SOCIAL RESPONSIBILITY

ISSN	Journal Title	Ratings			Standardised scores based on means						Small journal (<30 doc)
		AJG 2015	ABS 2010	ABS 2009	JCR	SJR	SNIP	JCR rank	SJR rank	SNIP rank	
0001-4273	Academy of Management Journal	4*	4	4	2.114	3.118	1.957	2	1	3	
0363-7425	Academy of Management Review	4*	4	4	2.400	2.919	2.780	1	2	2	
0001-8392	Administrative Science Quarterly	4*	4	4	1.139	2.822	1.064	3	3	5	
0149-2063	Journal of Management	4*	4	4	0.910	1.383	1.213	4	4	4	
1045-3172	British Journal of Management	4	4	4	-0.412	-0.110	0.032	9	11	13	
1052-150X	Business Ethics Quarterly	4	3	3	-0.587	-0.137	0.044	13	12	12	YES
0022-2380	Journal of Management Studies	4	4	4	0.300	0.744	0.766	5	5	7	
1558-9080	Academy of Management Perspectives	3	3	3	-0.460	0.162	0.600	11	6	8	
0007-6503	Business and Society	3	3			-0.326	-0.444		15	20	
0008-1256	California Management Review	3	3	3	-0.384	-0.010	0.217	7	8	10	
1740-4754	European Management Review	3	3	1		-0.095	-0.403		10	19	YES
0017-8012	Harvard Business Review	3	4	3	-0.430	-0.318	2.853	10	14	1	
1460-8545	International Journal of Management Reviews	3	3	3	0.150	0.026	0.947	6	7	6	YES
0167-4544	Journal of Business Ethics	3	3	3	-0.702	-0.336	-0.203	15	16	15	
0148-2963	Journal of Business Research	3	3	3	-0.491	-0.084	0.170	12	9	11	
1056-4926	Journal of Management Inquiry	3	3	3	-0.793	-0.362	-0.643	17	17	24	
1532-9194	MIT Sloan Management Review	3	3	3	-0.590	-0.241	0.572	14	13	9	
0962-8770	Business Ethics: A European Review	2	2	2		-0.570	-0.941		31	34	
0007-6813	Business Horizons	2	1	1		-0.366	-0.218		18	16	
0825-0383	Canadian Journal of Administrative Sciences	2	2	2	-1.023	-0.555	-0.782	18	29	30	
1024-5294	Competition and Change	2	2	2							N/A
0955-534X	European Business Review	2	2	2		-0.511	-0.620		25	23	
0263-2373	European Management Journal	2	2	1		-0.408	-0.233		20	17	
0020-8825	International Studies of Management and Organization	2	2	2		-0.586	-0.778		34	29	YES

ABS Journal Classification

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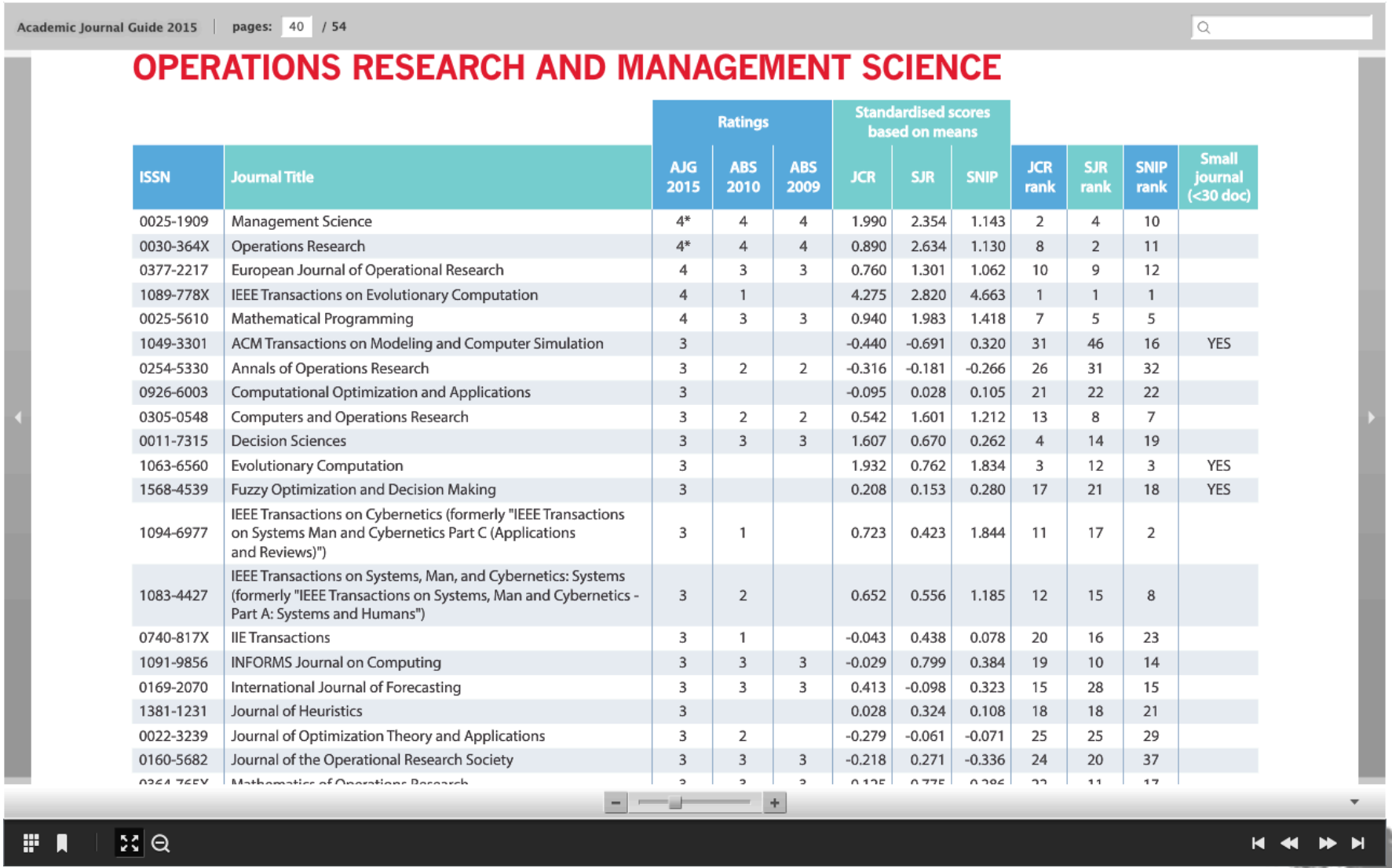

OPERATIONS RESEARCH AND MANAGEMENT SCIENCE

ISSN	Journal Title	Ratings			Standardised scores based on means						Small journal (<30 doc)
		AJG 2015	ABS 2010	ABS 2009	JCR	SJR	SNIP	JCR rank	SJR rank	SNIP rank	
0025-1909	Management Science	4*	4	4	1.990	2.354	1.143	2	4	10	
0030-364X	Operations Research	4*	4	4	0.890	2.634	1.130	8	2	11	
0377-2217	European Journal of Operational Research	4	3	3	0.760	1.301	1.062	10	9	12	
1089-778X	IEEE Transactions on Evolutionary Computation	4	1		4.275	2.820	4.663	1	1	1	
0025-5610	Mathematical Programming	4	3	3	0.940	1.983	1.418	7	5	5	
1049-3301	ACM Transactions on Modeling and Computer Simulation	3			-0.440	-0.691	0.320	31	46	16	YES
0254-5330	Annals of Operations Research	3	2	2	-0.316	-0.181	-0.266	26	31	32	
0926-6003	Computational Optimization and Applications	3			-0.095	0.028	0.105	21	22	22	
0305-0548	Computers and Operations Research	3	2	2	0.542	1.601	1.212	13	8	7	
0011-7315	Decision Sciences	3	3	3	1.607	0.670	0.262	4	14	19	
1063-6560	Evolutionary Computation	3			1.932	0.762	1.834	3	12	3	YES
1568-4539	Fuzzy Optimization and Decision Making	3			0.208	0.153	0.280	17	21	18	YES
1094-6977	IEEE Transactions on Cybernetics (formerly "IEEE Transactions on Systems Man and Cybernetics Part C (Applications and Reviews)")	3	1		0.723	0.423	1.844	11	17	2	
1083-4427	IEEE Transactions on Systems, Man, and Cybernetics: Systems (formerly "IEEE Transactions on Systems, Man and Cybernetics - Part A: Systems and Humans")	3	2		0.652	0.556	1.185	12	15	8	
0740-817X	IIE Transactions	3	1		-0.043	0.438	0.078	20	16	23	
1091-9856	INFORMS Journal on Computing	3	3	3	-0.029	0.799	0.384	19	10	14	
0169-2070	International Journal of Forecasting	3	3	3	0.413	-0.098	0.323	15	28	15	
1381-1231	Journal of Heuristics	3			0.028	0.324	0.108	18	18	21	
0022-3239	Journal of Optimization Theory and Applications	3	2		-0.279	-0.061	-0.071	25	25	29	
0160-5682	Journal of the Operational Research Society	3	3	3	-0.218	0.271	-0.336	24	20	37	
0364-765X	Mathematics of Operations Research	3	3	3	0.125	0.775	0.286	22	11	17	

Klasifikasi Jurnal Lain

- SCImago Journal & Country Rank (http://www.scimagojr.com)

Klasifikasi Jurnal Lain

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- Australia Business Dean Council (http://www.abdc.edu.au/pages/abdc-journal-quality-list-2013.html)

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AACSB (*The Association to Advance Collegiate Schools of Business*) memiliki daftar klasifikasi jurnal di bidang bisnis/manajemen (http://www.aacsb.edu/knowledge/resources/indexes/)

Penelusuran Literatur Melalui Kata Kunci

- Setelah menemukan kata kunci (*keywords*), gunakan pangkalan data jurnal yang dilanggan UI, antara lain:
  - ScienceDirect
  - SpringerLink
  - JSTOR
  - Emerald Insight
  - Sage Publications

  Dari luar UI, akses melalui http://remote-lib.ui.ac.id menggunakan *username* dan *password* UI

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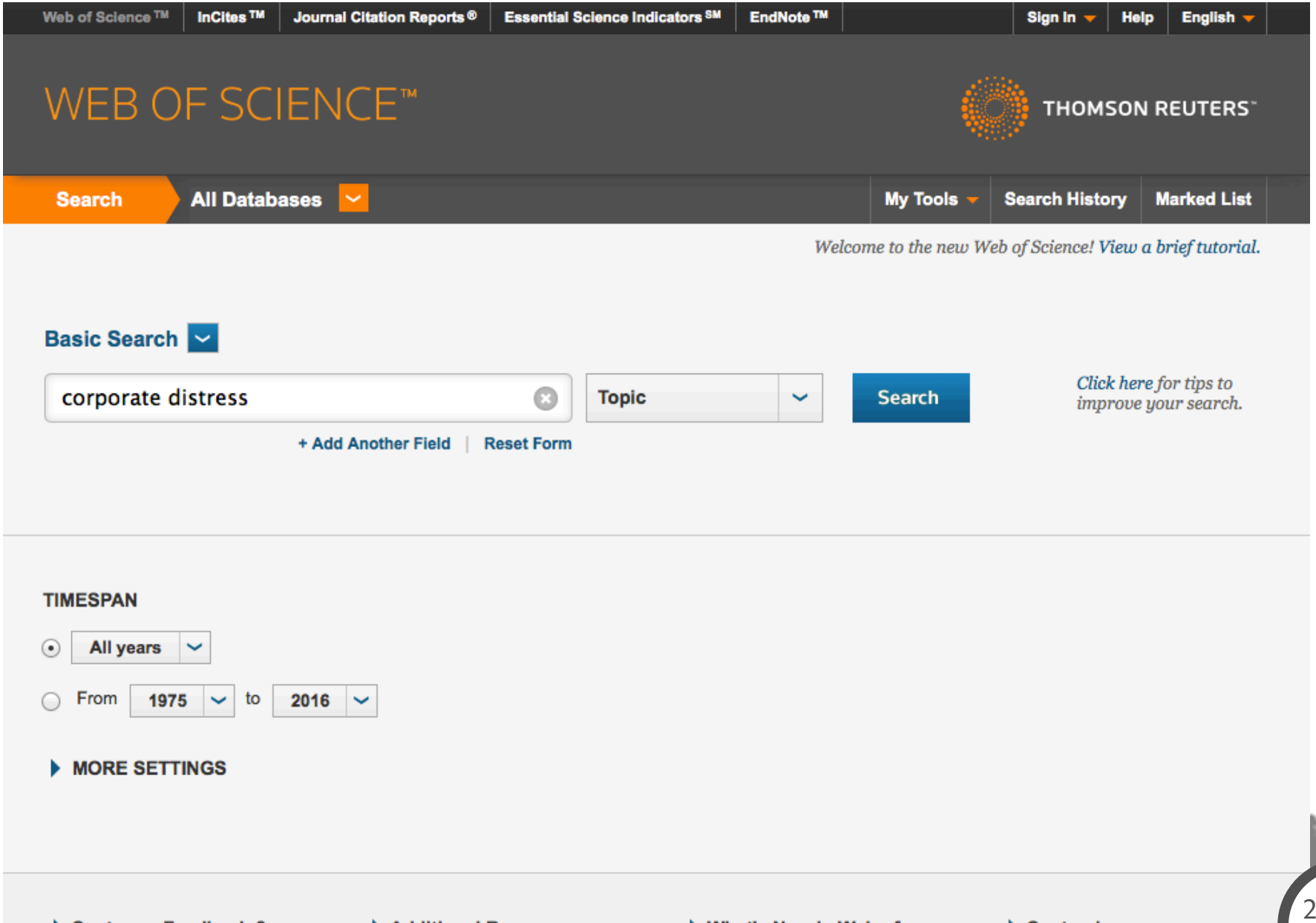

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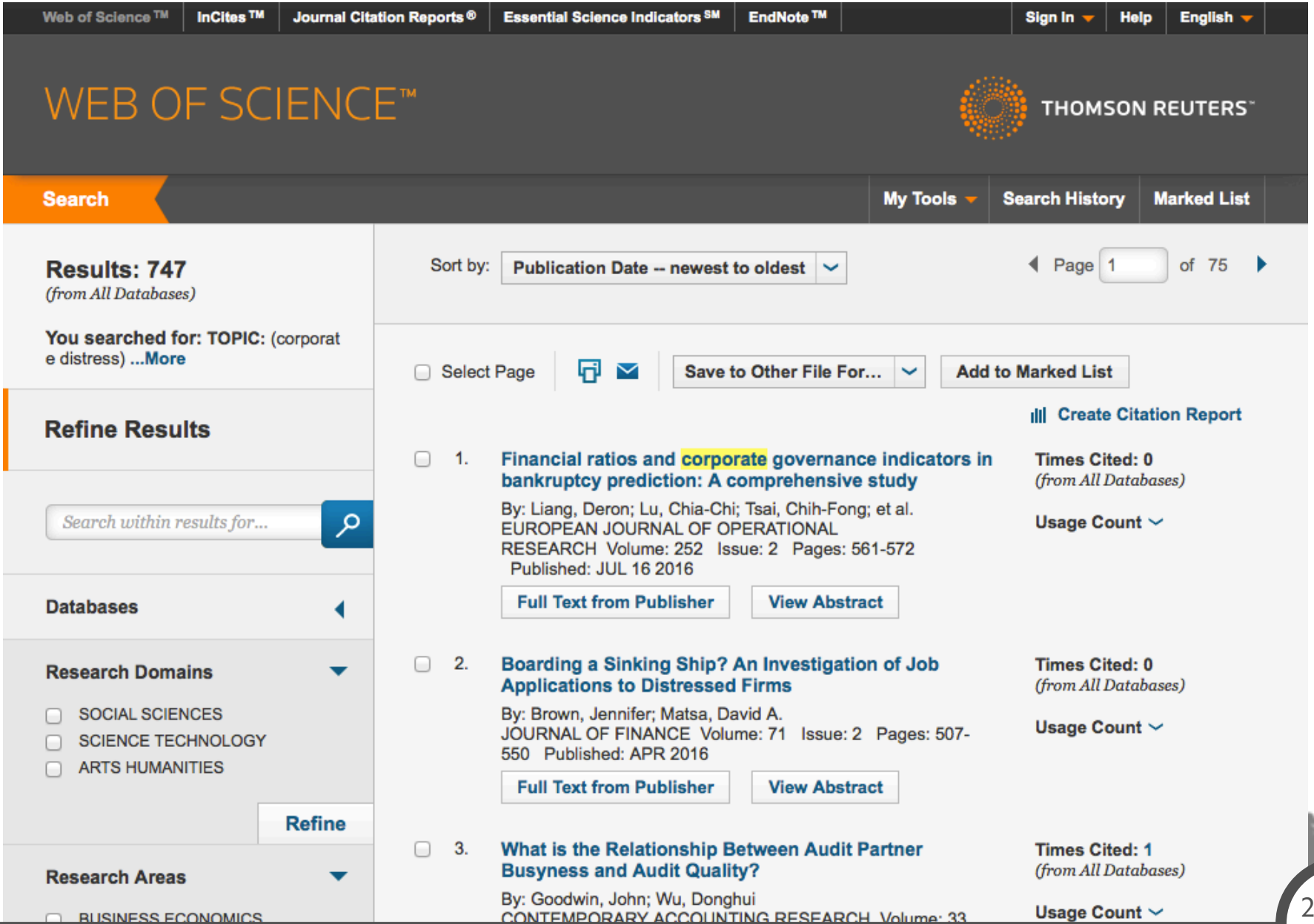

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Financial ratios and corporate governance indicators in bankruptcy prediction: A comprehensive study

By: Liang, D (Liang, Deron)[1]; Lu, CC (Lu, Chia-Chi)[2,3]; Tsai, CF (Tsai, Chih-Fong)[4]; Shih, GA (Shih, Guan-An)[1]

EUROPEAN JOURNAL OF OPERATIONAL RESEARCH
Volume: 252 Issue: 2 Pages: 561-572
DOI: 10.1016/j.ejor.2016.01.012
Published: JUL 16 2016
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Abstract

Effective bankruptcy prediction is critical for financial institutions to make appropriate lending decisions. In general, the input variables (or features), such as financial ratios, and prediction techniques, such as statistical and machine learning techniques, are the two most important factors affecting the prediction performance. While many related works have proposed novel prediction techniques, very few have analyzed the discriminatory power of the features related to bankruptcy prediction. In the literature, in addition to financial ratios (FRs), corporate governance indicators (CGIs) have been found to be another important type of input variable. However, the prediction performance obtained by combining

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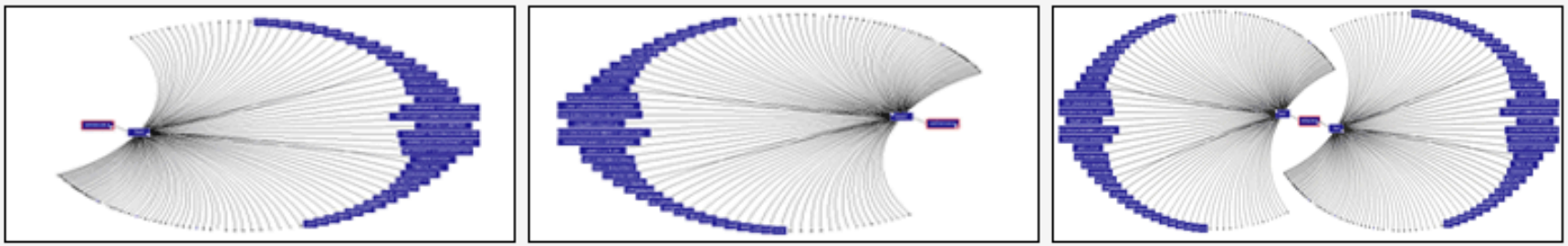

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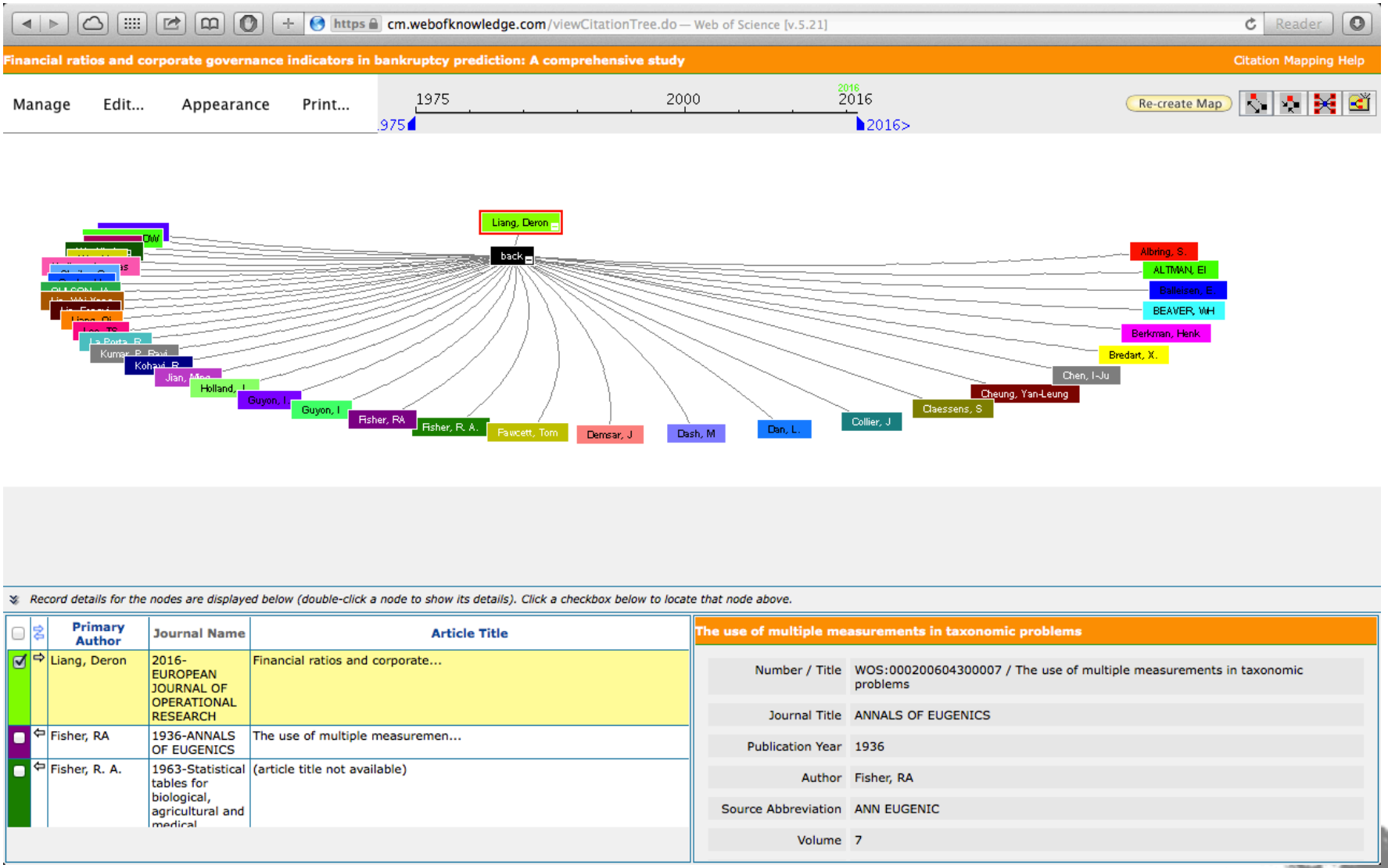

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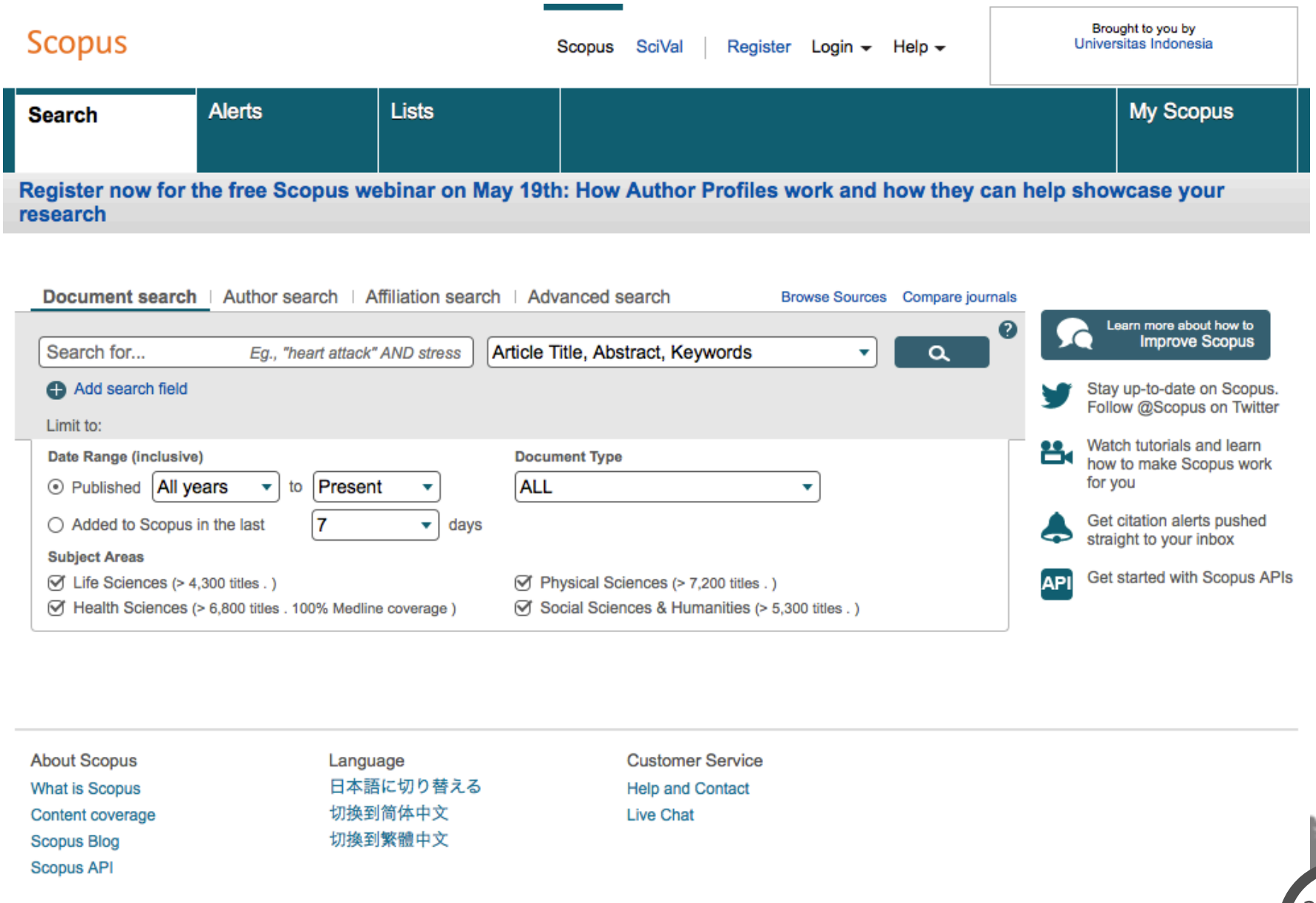

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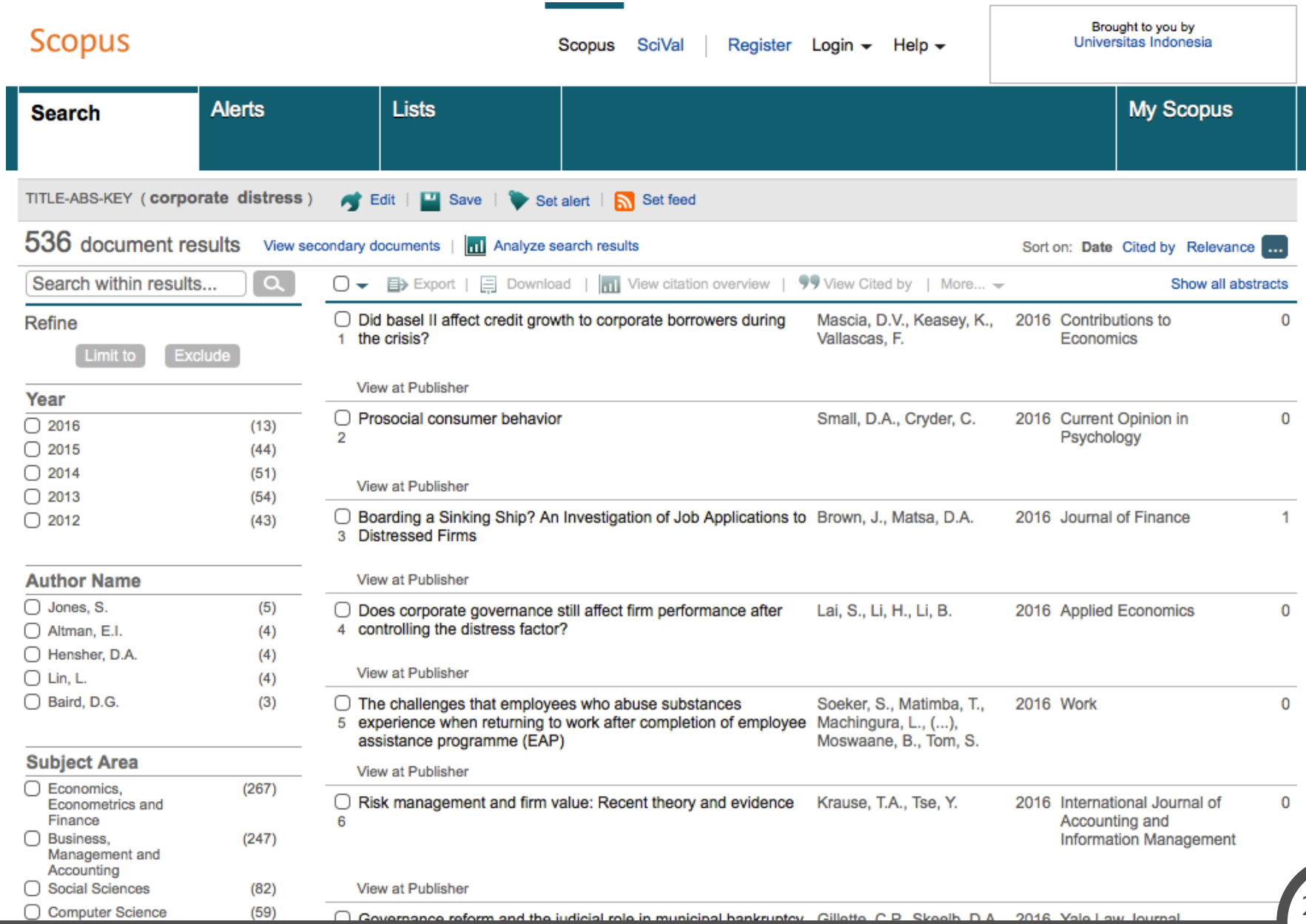

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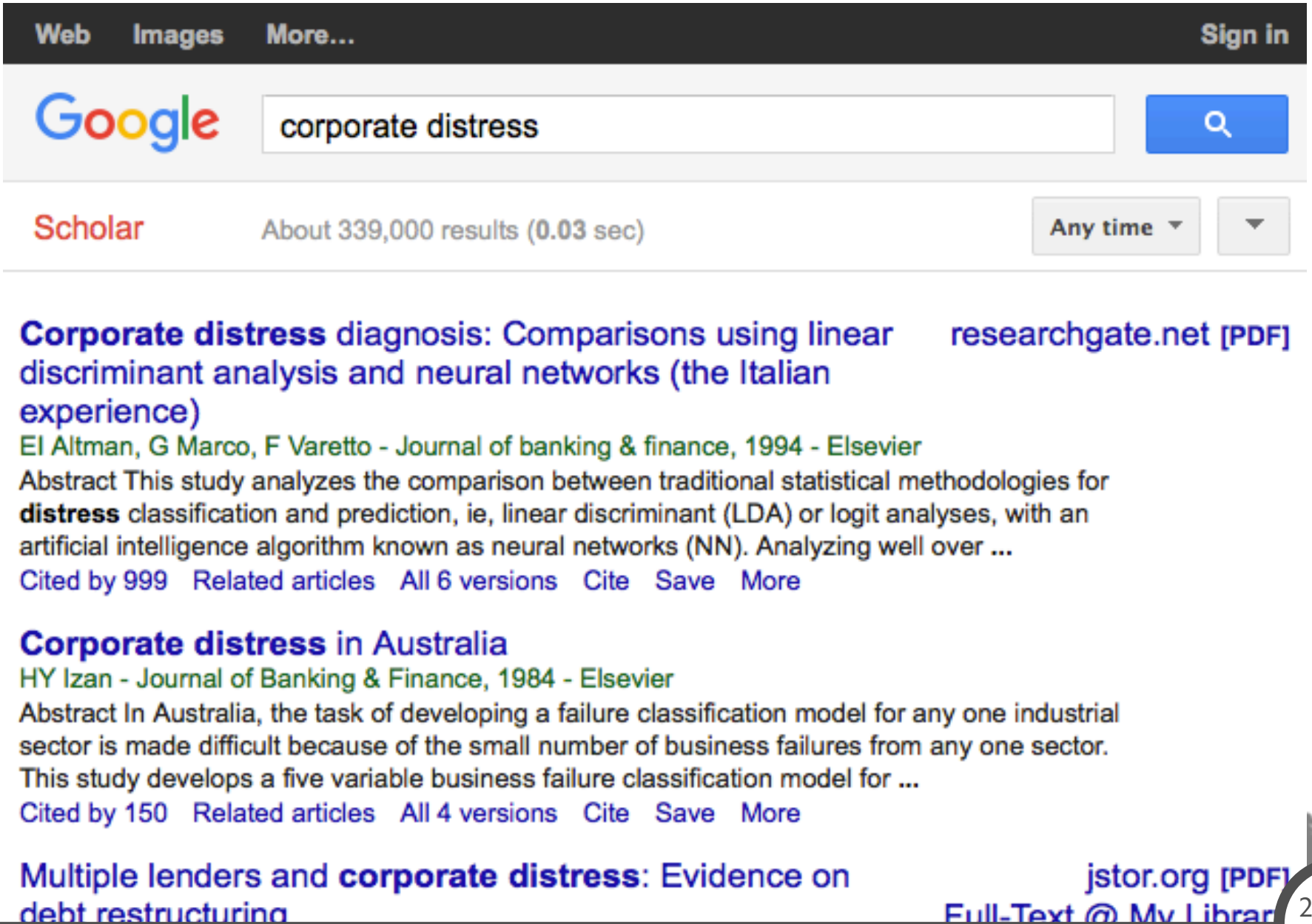

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Expropriation through loan guarantees to related parties: Evidence from China

Journal of Banking & Finance, 33 (2009), pp. 141–156

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Journal of Banking & Finance

Volume 33, Issue 1, January 2009, Pages 141–156

The Financial Market in China: Issues Related to the Asia Pacific Region, the Financial Services Industry and Corporate Governance

International Conference Celebrating the 30th Anniversary of the Journal of Banking and Finance

Expropriation through loan guarantees to related parties: Evidence from China ☆

Henk Berkman[a], Rebel A. Cole[b], Lawrence J. Fu[c]

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Abstract

We identify and analyze a sample of publicly traded Chinese firms that issued loan guarantees to their related parties (usually the controlling block holders), thereby expropriating wealth from minority shareholders. Our results show that the issuance of related guarantees is less likely at smaller firms, at more profitable firms and at firms with higher growth prospects. We also find that the identity and ownership of block holders affect the likelihood of expropriation. In addition, we use this sample to provide new

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Journal of Banking & Finance

Volume 33, Issue 1, January 2009, Pages 20–29

The Financial Market in China: Issues Related to the Asia Pacific Region, the Financial Services Industry and Corporate Governance

International Conference Celebrating the 30th Anniversary of the Journal of Banking and Finance

Bank ownership reform and bank performance in China

Xiaochi Lin, Yi Zhang

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Abstract

Using a panel of Chinese banks over the 1997–2004 period, we assess the effect of bank ownership on performance. Specifically, we conduct a joint analysis of the static, selection, and dynamic effects of (domestic) private, foreign and state ownership. We find that the "Big Four" state-owned commercial banks are less profitable, are less efficient, and have worse asset quality than other types of banks except the "policy" banks (static effect). Further, the banks undergoing a foreign acquisition or public listing record better pre-event performance (selection effect); however, we find little performance change in either the short or the long term

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- Journal of Financial Economics (http://www.journals.elsevier.com/journal-of-financial-economics/most-cited-articles/)
- Review of Financial Studies (http://rfs.oxfordjournals.org/reports/most-cited)

Beberapa Topik Terkini: Pasar Keuangan

- Integrasi dan interkoneksi pasar keuangan (termasuk juga sistem perbankan)
  - ekonomi regional misalnya ASEAN-5; Asia-Pasifik
  - kluster misalnya ASEAN-5 dengan Asia Timur; *emerging markets*
  - risiko-risiko baru yang muncul dan kontribusinya terhadap kestabilan sistem keuangan
  - perubahan kelembagaan baik regulator negara yang bersangkutan dan lembaga internasional seperti IMF
  - peran dan pengaruh lembaga internasional baru seperti Asian Infrastructure Investment Bank dan New Development Bank
  - potensi dampak dari proses internasionalisasi Renminbi
  - sifat dan struktur kerjasama kelembagaan antara bank sentral/otoritas jasa keuangan dengan lembaga serupa di negara lain

Beberapa Topik Terkini: Keuangan

- *Corporate finance*
  - Struktur modal
  - *Venturefunding* dan *angel investments*
  - *Crowdfunding*
  - pembiayaan perusahaan *start-up*
  - Bisnis keluarga
  - Tata kelola perusahaan (CG) dan kepemilikan
  - M&A lintas negara
  - pengelolaan kas dan kendala keuangan (*financial constraints*)
  - pembiayaan UKM

Beberapa Topik Terkini: Keuangan

- *Energy finance*
  - *Pricing* dan lindung nilai
  - Sekuritisasi kontrak dan strukturisasi derivatif
  - Analisis pasar makro dan mikro
  - Aspek keuangan perusahaan dari produsen dan pengguna akhir
  - Investasi jangka panjang
  - Analisis ekonometrik dan statistik
  - Pengelolaan operasi fisik
  - *Real option* dan valuasi aset
  - Teori pengambilan keputusan

Beberapa Topik Terkini: Risiko

- Industri perbankan dan regulasinya
  - Basel III dan implikasinya terhadap industri perbankan
  - Prospek perbankan dalam menghadapi liberalisasi keuangan ASEAN 2020
  - Restrukturisasi jasa keuangan, *shadow banking*, dan implikasinya terhadap (*systemically significant institutions*)
  - Jejaring kompleks dan risiko sistemik
  - *Social network analysis* (SNA) dalam industri keuangan

Beberapa Topik Terkini: Risiko

- Industri perbankan dan regulasinya
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  - Restrukturisasi jasa keuangan, *shadow banking*, dan implikasinya terhadap (*systemically significant institutions*)
  - Jejaring kompleks dan risiko sistemik
  - *Social network analysis* (SNA) dalam industri keuangan
- Risiko pasar
  - Interaksi risiko pasar dan risiko kredit
  - Manajemen portofolio perbankan
  - Pemodelan volatilitas

Beberapa Topik Terkini: Risiko

- Risiko kredit
  - Isu-isu seperti Basel III, *internal ratings systems*, teknik *credit-scoring*, dan kecukupan modal risiko kredit
  - SA-CCR (*Standardised Approach for Measuring Counterparty Credit Risk Exposures*)
  - Kredit dan saluran risiko (*risk taking channels*)
  - Sekuritisasi dan *structured credit products*
  - Pemodelan dan pengelolaan risiko portofolio kredit
  - Risiko likuiditas dan peristiwa kredit ekstrem (*extreme events*)

Beberapa Topik Terkini: Risiko

- Risiko operasional
  - Pengukuran risiko operasional, seperti: copula, korelasi, *aggregate loss distributions*, metode Bayesian, dan *extreme value theorem*
  - *Pricing* dan lindung nilai risiko operasional dan/atau teknik transfer risiko
  - Pemodelan kerugian eksternal
  - Model-model kausal yang menhubungkan antara indikator risiko kunci dan faktor ekonomi makro terhadap kerugian operasional

Beberapa Topik Terkini: Pasar Modal

- Likuiditas dan volatilitas (ekuitas dan obligasi)
  - Volatilitas intra-hari
  - Volatilitas reksadana dan kinerja manajer
  - Kinerja reksadana dengan indeks tertentu

Beberapa Topik Terkini: Pasar Modal

- Likuiditas dan volatilitas (ekuitas dan obligasi)
  - Volatilitas intra-hari
  - Volatilitas reksadana dan kinerja manajer
  - Kinerja reksadana dengan indeks tertentu
- Manajemen portofolio
  - Optimisasi portofolio
  - Strategi portofolio momentum
  - Strategi portofolio Fama-French (*3 factors, 5 factors*)
  - Strategi fundamental termasuk macro, pemilihan saham dan obligasi

Beberapa Topik Terkini: Keuangan Syariah

- Aspek mikro
  - *Cost of fund* dan preferensi risiko investor/nasabah
  - Keuangan mikro dan *risk sharing*
  - Perilaku *switching* nasabah bank syariah
  - Literasi keuangan syariah

Beberapa Topik Terkini: Keuangan Syariah

- Aspek mikro
  - *Cost of fund* dan preferensi risiko investor/nasabah
  - Keuangan mikro dan *risk sharing*
  - Perilaku *switching* nasabah bank syariah
  - Literasi keuangan syariah
- Perbankan syariah
  - Risiko-risiko terbaru yang muncul dari model bank syariah
  - Risiko sistemik: pengukuran dan dampak perubahan regulasi terhadap bank syariah dan sistem perbankannya
  - Kerangka regulator berbasis insentif dalam sistem perbankan syariah
  - *Stress testing* terapan dalam perbankan syariah

Beberapa Topik Terkini: Keuangan Syariah

- Manajemen risiko
  - Instrumen dan infrastruktur lindung nilai syariah
  - Pengukuran risiko pasar, risiko kredit, dan risiko operasional bank syariah
  - Interaksi antara risiko pasar dan risiko kredit bank syariah
  - *Early warning system* untuk bank syariah

Beberapa Topik Terkini: Keuangan Syariah

- Manajemen risiko
  - Instrumen dan infrastruktur lindung nilai syariah
  - Pengukuran risiko pasar, risiko kredit, dan risiko operasional bank syariah
  - Interaksi antara risiko pasar dan risiko kredit bank syariah
  - *Early warning system* untuk bank syariah
- Asuransi syariah
  - Jaminan sosial dalam Islam
  - Takaful dan Re-takaful
  - Dana pensiun dalam perspektif Islam

Contoh Rujukan Keuangan Syariah

- Jurnal dengan kekhasan keuangan Islam
  - International Journal of Islamic and Middle Eastern Finance and Management
  - Islamic Economic Studies
- Jurnal dengan edisi khusus keuangan Islam
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  - Pacific-Basin Finance Journal

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    - Indonesia Capital Market Directory (ICMD)
    - Roy Morgan – Asteroid
    - Standard Trade and Industry Directory of Indonesia (STDI)
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