CURRICULUM VITAE

Name : Erwinna Chendra

Personal details : Female, 25th of September 1978, Married

Office : Department of Mathematics
Faculty of Information Technology and Science
Parahyangan Catholic University
Ciumbuleuit 94
40141 Bandung, Indonesia

ORCID ID : 0000-0003-3129-5502

Contact information : +62 22 204 1964 Voip 190145 (office)
erwinna@unpar.ac.id, erwinnachendra@gmail.com

Education :

- M.Sc in Mathematics (2005) Bandung Institute of Technology, Indonesia
- B.Sc in Mathematics (2001) Parahyangan Catholic University, Indonesia

Research interests : Option Pricing, Portfolio Optimization, Financial Mathematics

Research grants :

1. Chin, L., **Chendra, E.**, and Sukmana, A. (2016). "Analisa Optimasi Portofolio dengan Kendala Jumlah Lot Saham". Hibah Monodisiplin, LPPM, UNPAR.
2. **Chendra, E.** (2016). "Beasiswa Peningkatan Kualitas Publikasi Internasional (PKPI) atau *Sandwich-Like*". DIKTI, Kementerian Pendidikan dan Kebudayaan.
3. Chin, L., **Chendra, E.**, and Sukmana, A. (2015). "Analisa Optimasi Portofolio yang Memuat Saham-Saham Kelompok LQ45". Hibah Monodisiplin, LPPM, UNPAR.
4. Sidarto, K.A., Kania, A., Puspita, D. and **Chendra, E.** (2015). "Menyelesaikan Sistem Persamaan Nonlinear dengan Metode Optimasi Spiral dan Teknik Pengelompokan serta Aplikasinya di Bidang Matematika Keuangan". Riset KK ITB.
5. Permana, F.J., Lesmono, D., and **Chendra, E.** (2014-2016). "Penentuan harga opsi eksotik dan value-at-risk untuk dinamika harga aset yang mengikuti proses varians gamma: studi

kasus di Indonesia". Hibah Bersaing, DP2M-DIKTI, Kementerian Pendidikan dan Kebudayaan.

6. Sidarto, K.A., Syamsuddin, M., Puspita, D. and **Chendra, E.** (2013). "Penentuan Nilai Opsi Saham Karyawan (OSK): Studi Kasus Perusahaan di Indonesia". Riset KK ITB.
7. Permana, F.J., Lesmono, D., and **Chendra, E.** (2011-2012). "Model Matematika untuk Indeks Harga Saham di Indonesia dan Aplikasinya untuk Penentuan Harga Opsi". Hibah Fundamental, DP2M-DIKTI, Kementerian Pendidikan dan Kebudayaan.
8. Permana, F.J., Lesmono, D., and **Chendra, E.** (2009). "Pemodelan Harga Komoditi di Pasar Komoditi Indonesia: Kasus Olein (Minyak Sawit) dan Emas". Hibah Fundamental, DP2M-DIKTI, Kementerian Pendidikan dan Kebudayaan.
9. Permana, F.J., Lesmono, D., and **Chendra, E.** (2009). "Valuasi Opsi Plain Vanilla Jenis Amerika dengan Dinamika Harga Aset Mengikuti Proses Varians Gamma". Hibah Monodisiplin, LPPM, UNPAR.

Community service grants :

1. Sukmana, A., **Chendra, E.**, and Chin, L., (2015). "Komunitas Belajar Matematika Berbasis Teknologi Informasi dan Komunikasi". Hibah IPTEKS bagi Masyarakat, DP2M-DIKTI, Kementerian Pendidikan dan Kebudayaan.

Book/Bulletin Publications :

1. Sukmana, A., Chin, L., and **Chendra, E**. *Interactive Digital Learning Environment*. UNPAR Press, 2015, ISBN 978-602-6980-12-0.
2. **Chendra, E**. *Kecil Tetapi Besar* in Sancaya – Percikan Gagasan Pendidikan Tinggi, pp. 201-205. PT Kanisius, 2015, ISBN 978-979-21-4364-5.
3. **Chendra, E**. *Komunitas IBM* in Cincin Sang Dosen, pp. 113-118. PT Kanisius, 2015, ISBN 978-979-21-4267-9.

Journal Publications :

1. Permana, F.J., Lesmono, D., and **Chendra, E.** (2015). Valuation of Asian American Option Using a Modified Path Simulation. *Journal of Applied Mathematics and Physics*, 3, pp. 296-301.
2. Permana, F.J., Lesmana, D., and **Chendra, E.** (2014). Valuation of European and American Options under Variance Gamma Process. *Journal of Applied Mathematics and Physics*, 2, pp. 1000-1008.
3. Koemadji, Z.A., Sasangko, A., Qoyyim, D.T., **Chendra, E.**, and Sufianti. (2008). Hedging Strategy Simulation For At-The-Money Forward Percentages Call Spreads European Option. *Inferensi*, 4(1), ISSN 0216-308X.
4. Chin, L. and **Chendra, E.** (2006). Penentuan Harga Opsi Asia dengan Metode Monte Carlo untuk Volatilitas yang Tidak Konstan, *Jurnal Ilmiah MatStat*, 6(2), ISSN: 1412-1220.

Conference Publications:

1. Magdalena, N., and **Chendra, E.** (2016). Penentuan Harga Opsi Saham Karyawan (OSK) Model Hull-White Dengan Metode Bino-Trinomial (BTT). *Prosiding Seminar Nasional Matematika*, 11, pp. 49-58.
2. Chin, L., **Chendra, E.**, and Sukmana, A. (2015). Analysis of Portfolio Optimization Consisting of Stocks in LQ45 Index. *The 2015 Proceedings of International Conference on Mathematics, Its Application, and Mathematics Education*, pp. 63-69, ISBN 978-602-0830.
3. Rachardi, A., Chin, L., and **Chendra, E.** (2015). Meminimumkan Risiko Portofolio Dengan Target Return Menggunakan Metode Newton. *Prosiding Seminar Nasional Matematika*, 10, 55-61.
4. **Chendra, E.**, Sidarto, K.A., Puspita, D., Syamsuddin, M., and Lismayanti, S. (2013). On The Modeling of Employee Voluntary Early Exercise For The Valuation of Employee Stock Options. *The 2013 International Conference on Advances in Computing, Communications and Informatics (ICACCI)*, pp. 1403-1407.
5. Wulandari, Y.R., and **Chendra, E.** (2012). Valuasi dan Dynamic Hedging Opsi Spread. *Prosiding Seminar Nasional Matematika*, 7, 40-46.
6. Sumiadi, F.N.A. and **Chendra, E.** (2012). Valuasi Opsi Swap Menggunakan Model Black-Scholes. *Prosiding Seminar Nasional Matematika*, 7, 130-137.
7. Permana, F.J., Lesmono, D., and **Chendra, E.** (2011). Modelling Indonesian Stock Indices using Variance Gamma. *Proceedings of The World Congress on Engineering and Technology*.
8. Permana, F.J., Lesmono, D., and **Chendra, E.** (2009). Stochastic Price Process Models of Rolling Gold Traded in Indonesia Market. *Proceedings of The 4th International Conference in Research and Education Mathematics*, pp. 607-612.
9. Permana, F.J., Lesmono, D., and **Chendra, E.** (2009). Commodity Price and Volatility Models of Indonesia Market. *Proceedings of The 4th International Conference in Research and Education Mathematics*, pp. 281-288.
10. Permana, F.J., Lesmono, D., and **Chendra, E.** (2009). Palm Oil Price Model of Indonesia Market. *Proceedings of The 5th Asian Mathematics Conference*, 3, pp. 325-332.
11. Saleh, S. and **Chendra, E.** (2008). Penentuan Harga Spread Option Dengan Menggunakan Model Trinomial Kamrad-Ritchken dan Simulasi Monte Carlo dengan Metode Anthitetic Variates. *Prosiding Seminar Nasional Matematika Universitas Katolik Parahyangan*, 3, pp. 433-442, ISSN: 1907-3909
12. Hendra and **Chendra, E.** (2008). Penentuan Harga Opsi Barrier Dengan Metode Crank-Nicolson. *Prosiding Seminar Nasional Matematika Universitas Katolik Parahyangan*, 3, pp. 433-442, ISSN: 1907-3909.

Presentations :

1. Dies Natalis FTIS XXIII, UNPAR - Bandung (20 April 2016)
   Contributed paper: *Opsi Saham Karyawan (OSK): Bonus ataukah Bencana?*
2. SIAM Conference on Financial Mathematics and Engineering (FM14), Chicago - USA (13-15 November 2014)
   Contributed paper: *Pricing "Partial-Average" Asian Options with Binomial Method*
3. The 2013 International Conference on Advances in Computing, Communications, and Informatics (ICACCI), Mysore - India (22-25 August 2013)
   Contributed paper: *On The Modeling of Employee Voluntary Early Exercise For The Valuation of Employee Stock Options*

4. Konferensi Nasional Matematika XVI (KNM XVI), UNPAD, Bandung (3-6 July 2012)
   Contributed paper: *Pemodelan Harga Opsi atas Indeks Saham di Indonesia Menggunakan Varians Gamma*
5. The 5th International Conference on Research and Education in Mathematics (ICREM5), ITB, Bandung (22-24 October 2011)
   Contributed paper: *Modelling LQ45 Index Using Variance Gamma*

Participation in scientific events :

1. Participant, Core Skills: Teaching Creativity and Imagination, British Council, Jakarta (27-29 October 2016)
2. Participant, Workshop on Financial Mathematics: The Construction and Application of the 2D and the 3D Trees, UNPAR, Bandung (4-6 August 2016).
3. Participant, Core Skills Introductory Course, UNPAR, Bandung (27-28 July 2016)
4. Participant, Workshop Problem Based Learning, UNPAR, Bandung (17-18 March 2015)
5. Participant, Workshop Sang Guru Sang Peziarah #1, UNPAR, Bandung (6-7 October 2014)
6. Participant, Workshop Pedagogi Reflektif #3, UNPAR, Bandung (27-28 March 2014)

Contributions to Society :

1. Team Member, Program Capacity Building untuk Pendidik di Sumba Barat Daya, Organized by Pusat Inovasi Pembelajaran, UNPAR (2016)
2. Team Member, Ibu belajar Matematika, Organized by Department of Mathematics, UNPAR (2016)
3. Team Member, Short Course in Digital Learning: Creating Low-High Order Thinking Activities with ICT, Organized by Pusat Inovasi Pembelajaran, UNPAR (2016)
4. Team Member, Workshop on Digital Learning, Organized by Pusat Inovasi Pembelajaran, Kanisius Pendidikan Cabang Yogyakarta (2016)

Courses taught :

- Calculus
- Real Analysis
- Discrete Mathematics
- Financial Mathematics
- Computational Finance

TESTIMONI

“A teacher should prepares students for uncertainty futures and provides education that supports students to think critically, to be creative, to communicate, to collaborate, and to process information…”