CURRICULUM VITAE

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Education :

1986 – 1991 : Bachelor degree in Mathematics at Institut Teknologi Bandung, Indonesia

1999-2001 : Master degree in Actuarial Mathematics at Institut Teknologi Bandung, Indonesia

2004-2008 : PhD degree in Financial Mathematics at Delft, University of Technology, the Netherlands

Professional membership :

1. Indonesian Mathematical Society (IndoMS)
2. Society of Actuaries of Indonesia

Research interests : Financial Mathematics, Actuarial Mathematics

Research grants :

2014-2016 "Valuation of Exotic Options and VaR under Variance Gamma Process" was awarded by Fundamental Research Grant from Directorate General of Higher Education of the Indonesian Ministry of Education and Culture

2013: "Valuasi Opsi Plain Vanilla Jenis Amerika dengan Dinamika Harga Aset Mengikuti Proses Varians Gamma" was awarded by the Research Institute of Universitas Katolik Parahyangan

2013: "Developing the Community Mothers Programme for Mathematics Learning in Elementary School "was awarded by the Research Institute of Universitas Katolik Parahyangan

2011-2012: "Model Matematika Untuk Indeks Harga Saham di Indonesia dan Aplikasinya

Dalam Penentuan Harga Opsi" was awarded by Fundamental Research Grant from Directorate General of Higher Education of the Indonesian Ministry of Education and Culture

2009-2011 : "Risk Management with Derivatives in Emerging Markets" was awarded by Spin Postdoc Programme from Royal Netherlands Academy of Arts and Sciences

2009 : "Pemodelan Harga Komoditi di Pasar Komoditi Indonesia: Kasus Olein (Minyak Sawit) dan Emas" was awarded by Fundamental Research Grant from Directorate General of Higher Education of the Indonesian Ministry of Education and Culture

2009 : "Pemodelan Matematika untuk Indeks Harga Saham LQ45" was awarded by by the Research Institute of Universitas Katolik Parahyangan.

Journal Publications :

1. Permana, F.J., Lesmono, D., and Chendra, E.. (2015). "Valuation of Asian American Option Using A Modified Path Simulation Method", World Journal of Engineering and Technology, 3, 296-301, 2015.

2. Ferry Jaya Permana, Dharma Lesmono, Erwinna Chendra. "Valuation of European and American Options Under Variance Gamma Process". Journal of Applied Mathematics and Physics, Vol. 2, No. 11, Oct 2014. ISSN: 2327-4352.

3. S.A. Borovkova, F.J. Permana, J.A.M. van der Weide. "American Basket and Spread Option Pricing by a Simple Binomial Tree". The Journal of Derivatives**,** Summer 2012, Vol. 19, No. 4: pp. 29-38.

4. Kumala Dewi S, Farah Kristiani, Ferry Jaya Permana. "Perhitungan Nilai-nilai Aktuaria dengan Asumsi Tingkat Suku Bunga Berubah secara Stokastik". Jurnal Ilmiah MatStat, Vol. 11 (2), Juli 2011 hal 149-162.

5. S. Borovkova, Ferry Jaya Permana, I. Pavlyukevich. "Modelling Electricity Prices by the Potential Levy Jumps". The Journal of Energy Markets, 2009, Vol. **2**(3), 83-103.

6. S. Borovkova, Ferry Jaya Permana. "Implied Volatility in Oil Markets". Computational Statistics and Data Analysis, 2009, Vol. **53**(6), 2022-2039.

7. Ferry Jaya Permana. "The GIG Method to the Valuation of Asian and Basket Options". Journal of Quantitive Methods, Vol. 4, No. 2, Dec 2008, p. 99-108, ISSN: 1693-5098.

8. S.A. Borovkova, F.J. Permana, J.A.M. van der Weide. “A Closed Form Approach to the Valuation and Hedging of Basket and Spread Options “ The Journal of Derivatives, Vol. 14, No. 4.

9. S. Borovkova, Ferry Jaya Permana. “Modelling Electricity Prices by Potential Jump-diffusion”. Stochastic Finance, 2006, Springer, ISBN: 0-387-28262-9.
10. Ferry Jaya Permana. “Menghitung Peluang Ruin dengan Menggunakan Metoda Batas Atas dan Metoda Batas”. Majalah Ilmiah Integral, 2003, Vol. 8, no.2, ISSN: 1410-1335.
11. Ferry Jaya Permana. “Integral Monte Carlo”. Majalah Ilmiah Integral, 2002, Vol.7, no.1, ISSN: 1410-1335.
12. Ferry Jaya Permana. ”Modifikasi Metoda Interpolasi Spline Kuadrat dan Metoda Nermite Kuadrat”. Majalah Ilmiah Integral, 1997, Vol.2, no.3, ISSN: 1410-1335.

Conference Publications:

1. “Valuasi Value-At-Risk Menggunakan Metode Copula”, Felivia and Ferry Jaya Permana. Prosiding Seminar Nasional Matematika Vol. 10, 2015.
2. “Valuation of American Basket Options by the Modified Implied Binomial Tree Model”, The 1st International Conference on Financial Engineering and Risk Mangement Application (ICFERMA1), ITB, 26-27 September 2011.
3. “Modelling Indonesian Stock Indices Using Variance Gamma”, Proceedings 2011 World Congress on Engineering Technology, ISBN: 978-1-61284-365-0, Shanghai, 28 Oktober – 2 November 2011 (dengan Dharma Lesmono, Erwinna Chendra).
4. “Modeling Currency rates and Indices in Emerging Asia's Markets”, Proceedings 2011 World Congress on Engineering Technology, ISBN: 978-1-61284-365-0, CET 2011, Shanghai, 28 Oktober – 2 November 2011.
5. “Asian Basket Options and Implied Correlation in Oil Markets”, *Proceedings of the Financial Engineering and Application Conference*, September 24-26, 2007, Berkeley, CA, USA, ISBN:978-0-88986-681-2 (dengan S. Borovkova).
6. “Empirical Analysis of Analytical Approximation Approaches for Pricing and Hedging Basket Options”, *Proceedings of the 4th Actuarial and Financial Mathematics Day*, February 10, 2006, Brussels, Belgium (dengan S.Borovkova and J.A.M van der Weide).
7. “Average Price Option in Energy Markets”, *Proceedings of the International Conference on Applied Mathematics* , 22-26 August 2005, Institut Teknologi Bandung, Bandung, Indonesia. ISBN: 90-365-2244-7 (dengan S. Borovkova).
8. “Implied Volatility in Oil Markets” , *Proceedings of the 3rd Forcasting Financial Market Conference*, 1-3 June 2005, Marseille, France (dengan S. Borovkova).
9. “Modelling electricity prices by the potential jump-diffusion”, *Proceedings of the International Conference on Stochastic Finance 2004*, 26-30 September 2004, Lisbon, Portugal (dengan S. Borovkova).

Oral Presentations :

1. The 8th International Congress on Industrial and Applied Mathematics, 10-14 Agustus 2015, Beijing, China dan The 5th World Congress on Engineering and Technology, 23-25 Oktober 2015, Suzhou, China. ***"Value-at-Risk*** **(VaR) Under Variance Gamma Process"** (dengan Dharma Lesmono, Erwinna Chendra).
2. The International Congress of Mathematicians, August 13 - 21, 2014, COEX, Seoul, Korea. "Valuation of American Option under Variance Gamma Process" (dengan Dharma Lesmono, Erwinna Chendra).
3. The 8th East Asia Section of SIAM Conference (EASIAM 2012), Taipei, Taiwan, June 25-27, 2012. "An Approximate Distribution for the Weighted Sum of the Variance Gamma Processes".
4. Seminar Nasional Matematika dan Terapan Ke-3 (SIMANTAP 3), Medan, 28-29 November 2012, "Modeling Asset Prices with Normal distribution vs. Variance Gamma Model". (dengan Dharma Lesmono, Erwinna Chendra).
5. Konferensi Nasional Matematika XVI, 3-6 Juli 2012, Jatinangor, UNPAD, "Distribusi Hampiran Untuk Penjumlahan Berbobot Proses Variance Gamma" (dengan Dharma Lesmono, Erwinna Chendra).
6. The 6th SEAMS-GMU 2011 International Conference on Mathematics and Its Applications, UGM, 12-15 Juli 2011. Basket and Spread Options under Variance Gamma Model, (dengan Dr. Svetlana Borovkova, dan Prof. Subanar).
7. The 7th International Congress on Industrial and Applied Mathematics (ICIAM), Vancouver, Canada, 18-22 Juli 2011. Exchange Rate Modeling in Emerging Markets (dengan Dr. Svetlana Borovkova, dan Prof. Subanar).
8. International Congress of Mathematicians (ICM2010), Hyderabad, India, 19-27 Agustus 2010. Valuation of American Basket Options by a Simple Binomial Tree (dengan S. Borovkova, J.A.M. van der Weide).
9. The 4th International Conference on Research and Education in Mathematics (ICREM4), Kuala Lumpur, 21-23 October 2009. Commodity Price and Volatility Models of Indonesia Markets (dengan Lesmono, D. and Chendra, E.).
10. The 5th Asian Mathematical Conference (AMC), Kuala Lumpur, Malaysia , 22-26 Juni 2009. Palm Oil Price Model of Indonesia Market (dengan Lesmono, D. and Chendra, E.).

Participation in scientific events :

1. Participant, Diskusi dan Sharing Pembelajaran yang Inspiratif dan Inovatif #10, Bandung (28 September 2016)
2. Committee Member & Reviewer, Seminar Nasional Matematika, UNPAR, Bandung (24 September 2016)
3. Participant, The 3rd Symposium on BioMathematics (SYMOMATH 2015) , ITB, Bandung (4-6 November 2015)
4. Chairperson, Seminar Nasional Matematika, UNPAR, Bandung (1 September 2007)
5. Participant, Pelatihan Structural Equation Modeling, ITS, Surabaya (17-18 Juni 2006)
6. Participant, Mathematical Analysis and Geometry Day: Problem Solving (MaG-D), ITB, Bandung (25 Maret 2006)

Contributions to Society :

1. Team Member, Ibu belajar Matematika, Organized by Department of Mathematics, UNPAR (2012-2016)

Courses taught :

- Theory of Interest
- Financial Mathematics
- Actuarial Mathematics
- Statistics for Actuarial Mathematics
- Theory of Probability
- Statistical Matehmatics
- Mathematics for Economics