

Staff Handbook

Please fill out and submit one table per person.

Name	Dr. retno Subekti, S.Si., M.Sc.		
Post	Mathematics / Applied Statistics		
Academic career	Doctoral Degree (Subject: Mathematics) Master Degree (Subject: Mathematics) Undergraduate Degree (Subject: Statistics)	Universitas Gadjah Mada (UGM), Indonesia Universitas Gadjah Mada (UGM), Indonesia Universitas Gadjah Mada (UGM), Indonesia	2023 2008 2004
Employment	Position: Lecturer Employer: UNY Period: 2005 - Current		
Research and development projects over the last 5 years	1. Pengembangan Aplikasi Berbasis Web untuk Optimasi Portofolio Menggunakan Pendekatan Klasik dan Hybrid (Partners: Dr. Retno Subekti, S.Si., M.Sc.; Rizky Nur'aini, S.Stat., M.Stat., Period: 2025, Amount of financing: Rp. 50.000.000)		
Industry collaborations over the last 5 years	1. Sosialisasi Penggunaan Software JASP dalam Pengolahan dan Analisis Data (Workshop on the Use of JASP Software for Data Processing and Analysis) Year: 2025 Partners: Retno Subekti, Nur Insani, Fitriana Yuli Saptaningtyas, Indira Ihnu Brilliant (UNY, Indonesia) Amount of financing: Rp. 30.000.000,- Industry collaborations: Sekolah Tinggi Keguruan dan Ilmu Pendidikan (STKIP) Yayasan Pendidikan Ujung Pandang (YPUP) Makassar		
Patents and proprietary rights	1. Manajemen Data Dengan Program R Hak Cipta: EC00202427715, 2024 2. Analisis Data Statistika Menggunakan Software JASP: Konsep Dan Aplikasi Hak Cipta: EC002024260791, 2024		
Important publications over the last 5 years	International & National Journal Publications 1. A Short Review over Twenty Years on the Black-Litterman Model in Portfolio Optimization, Industrial Engineering & Management 2021 Systems 20 (4), 769-781 2. Black-Litterman Model with Views Prediction Using Elman Recurrent Neural Network, Universal Journal of Accounting and Finance 2021, 9 (6), 1297-1311		

	3. Toward the Black–Litterman with Shariah-compliant asset pricing model: a case study on the Indonesian stock market during the COVID-19 pandemic, International Journal of Islamic and Middle Eastern Finance and Management 2022 4. Integrating zakat and purification in a modified Black–Litterman model for shariah-compliant stock portfolios, Asian Economic and Financial Review 2022, Vol 12 (7), 549-564 5. Can Zakat and Purification Be Employed In Portfolio Modelling? Journal of Islamic Monetary Economics and Finance 2022 Vol 8, 1-16 6.		
Activities in specialist bodies over the last 5 years	Organisation	Role	Period