

1. New User Registration and Submission Upload Acknowledgement (17-08-2018)
2. Editorial Decision on Abstract (03-09-2018)
3. Upload Your Full Paper (04-09-2018)
4. Letter of Abstract Acceptance (20-09-2018)
  - Letter of Abstract Acceptance
5. The Deadline of The Full Paper Submission (20-09-2018)
6. Editorial Decision on Paper (27-11-2018)
  - Review/Comments
  - Acceptance of Publication
7. Link of the Journal and Proceedings (27-3-2019)
8. Proceedings of The 5th International Conference on Research, Implementation, & Education of Mathematics and Sciences now available online (22-10-2018)
9. Certificate

## New User Registration and Submission Upload Acknowledgement

International Conference on Mathematical Analysis Its Applications and Learning 2018

<icomaal@usd.ac.id>

Jum 17/08/2018 17.59

Kepada: Enny Murwaningtyas <enny@usd.ac.id>

Dear ICoMAAL presenters and participants,

Greetings,

Thank you for registering for ICoMAAL 2018. Your registration has been received. For presenter applicants, you will be contacted by one of our team members to announce whether your abstract is accepted. The announcement can be accessed in ICoMAAL's website on 31 August 2018 as well. Furthermore, there are several important dates that we would like to bring to your attention:

Early Bird registration deadline	27 July 2018
Standard registration deadline	7 September 2018
Workshop	14 September 2018
Full paper submission deadline	15 September 2018
Conference	15 September 2018

The full important dates can be accessed on our website in the [agenda & schedule](#) section.

In the meanwhile, if you need to get in touch with us for any further information, please feel free to email us on: [icomaal@usd.ac.id](mailto:icomaal@usd.ac.id) or call (+62 274) 883037, 883968 ext. 2186.

We look forward to welcoming you to the ICoMAAL 2018, Yogyakarta, Indonesia.

Best regards,

The ICoMAAL committee

## Editorial Decision on Abstract

International Conference on Mathematical Analysis Its Applications and Learning 2018

<icomaal@usd.ac.id>

Sen 03/09/2018 16.09

Kepada: Enny Murwaningtyas <enny@usd.ac.id>

Dear Chatarina Enny Murwaningtyas,

Thank you for submitting your abstract for presenting at ICoMAAL 2018, which will be held on 15 September 2018. We have reviewed your paper abstract with the title

*"Option Pricing by Using the Mixed Fractional Brownian Motion With Jump"*

We would like to congratulate you because your paper is accepted without revision to be presented at ICoMAAL 2018. The feedback of your abstract is as follows

On behalf of organizing committee, I would like to formally invite you to attend ICoMAAL 2018 to present your paper. The full paper submission deadline is on 15 September 2018. We would kindly ask all authors to pay attention to the authors guidelines available in the conference website (<https://usd.ac.id/conference/icomaal/guidelines-for-authors/>). We would like to take this opportunity to express our appreciation for your interest in participating in the conference. We look forward to working with you on a successful conference.

Sincerely:

Chairperson of the organizing committee,

Febi Sanjaya, M.Sc.

## Upload Your Full Paper

International Conference on Mathematical Analysis Its Applications and Learning 2018  
<icomaal@usd.ac.id>

Sel 04/09/2018 06.58

Kepada: Enny Murwaningtyas <enny@usd.ac.id>

Upload your Full Paper by entering the code number **31008IER25** on the given link below  
<https://www.usd.ac.id/conference/icomaal/registration/finishreg.php>

2018-09-04 06:51:58

Best regards,  
The ICoMAAL committee

## Letter of Abstract Acceptance

International Conference on Mathematical Analysis Its Applications and Learning 2018  
<icomaal@usd.ac.id>

Kam 20/09/2018 08.42

Kepada: Enny Murwaningtyas <enny@usd.ac.id>

 1 lampiran (21 KB)

1a.LoA Enny.pdf;

Dear Chatarina Enny Murwaningtyas,

Sorry for the late response. Your request for the Letter of Acceptance (LoA) is attached.  
Thank you for your participation in ICoMAAL.

Best regards,  
The ICoMAAL committee



**International Conference on Mathematical Analysis, Its Applications and Learning  
Mathematics Education and Mathematics Study Program  
Sanata Dharma University  
2018**



September 3<sup>rd</sup>, 2018

No. : B.01a/ICoMAAL/USD/IX/2018  
Attachment. : -  
Subject : Letter of Abstract Acceptance

Dear Chatarina Enny Murwaningtyas,

Thank you for submitting your abstract for presenting at ICoMAAL 2018, which will be held on 15 September 2018. We have reviewed your paper abstract with the title

*“Option Pricing by Using the Mixed Fractional Brownian Motion With Jump”*

We would like to congratulate you because your paper is accepted without revision to be presented at ICoMAAL 2018.

On behalf of organizing committee, I would like to formally invite you to attend ICoMAAL 2018 to present your paper. The full paper submission deadline is on 15 September 2018. We would kindly ask all authors to pay attention to the author guidelines available in the conference website (<https://usd.ac.id/conference/icomaal/guidelines-for-authors/>).

We would like to take this opportunity to express our appreciation for your interest in participating in the conference. We look forward to working with you on a successful conference.

Sincerely,



Febi Sanjaya, M.Sc.

Chairperson of ICoMAAL 2017

## The Deadline of The Full Paper Submission

International Conference on Mathematical Analysis Its Applications and Learning 2018  
<icomaal@usd.ac.id>

Kam 20/09/2018 13.07

Kepada: made@mail.usd.ac.id <made@mail.usd.ac.id>

Cc: Febi Sanjaya <febi@usd.ac.id>

Dear all presenters,

The Committee of the International Conference, on Mathematical Analysis, its Applications and Learning (ICoMAAL 2018) would like to thank for your participation on this conference. Regarding the process of preparing the publication, we would like to announce you that **the deadline of the full paper submission is 21 September 2018**. We are waiting for your manuscript and please send your manuscript publication no more than the date. Thank you for your attention.

Best regards,

Organizing Committee of ICoMAAL 2018

## Editorial Decision on Paper

International Conference on Mathematical Analysis Its Applications and Learning 2018

<icomaal@usd.ac.id>

Sel 27/11/2018 23.40

Kepada: Enny Murwaningtyas <enny@usd.ac.id>

 2 lampiran (562 KB)

AA425.pdf; Acceptance Letter.pdf;

Dear Chatarina Enny Murwaningtyas,

Warm greetings from Yogyakarta,

It is a great pleasure to inform you that your paper entitled:

### **Option Pricing by Using The Mixed Fractional Brownian Motion with Jumps**

has been accepted in ***Journal of Physics: Conference Series with Revision***. Please kindly find the revision in the attachment file.

Here are some information for the publication final decision:

- **Camera Ready:** Please send your camera ready to icomaal@usd.ac.id no later than 9 December 2017. If your paper not suitable with the ICoMAAL's template, please adjust it in ICoMAAL's template.
- **Payment of publication fee:** The publication fee covers the editorial administration and publisher charge. If a participant has more than one paper accepted for publication, each publication fee must be paid. The *deadline of the payment of publication fee* is 9 December 2018. Please take look at our website for further publication fee information.
- The revised papers that are **not appropriate with the template** or **sent after the deadline**, will not processed.

Please do not hesitate to contact us if you have any further questions.

Your Sincerely,

Febi Sanjaya, M.Sc.

Chief of the ICoMAAL Committee

Sanata Dharma University, Yogyakarta, Indonesia





# ICoMAAL 2018

International Conference of Mathematical Analysis,  
it's Application and Learning - 2018

Ms. Chatarina Enny Murwaningtyas  
Indonesia

Yogyakarta, 26 November 2018

Re: Acceptance of Publication

Dear Chatarina Enny Murwaningtyas,

Warm greetings from Yogyakarta,  
It is a great pleasure to inform you that your paper entitled:

**Option Pricing by Using The Mixed Fractional Brownian Motion with Jumps**

has been accepted in *Journal of Physics: Conference Series with Revision*. Please kindly find the revision in the attachment file.

Here are some information for the publication final decision:

- **Camera Ready:** Please send your camera ready to [icomaal@usd.ac.id](mailto:icomaal@usd.ac.id) no later than 9 December 2017. If your paper not suitable with the ICoMAAL's template, please adjust it in ICoMAAL's template.
- **Payment of publication fee:** The publication fee covers the editorial administration and publisher charge. If a participant has more than one paper accepted for publication, each publication fee must be paid. The *deadline of the payment of publication fee* is 9 December 2018. Please take look at our website for further publication fee information.
- The revised papers that are **not appropriate with the template** or **sent after the deadline**, will not be processed.

Please do not hesitate to contact us if you have any further questions.

Your Sincerely,



Febi Sanjaya, M.Sc.  
Chief of the ICoMAAL Committee  
Sanata Dharma University, Yogyakarta, Indonesia

**Paper ID: AA-425**

**Paper Title: Option Pricing by using the mixed fractional Brownian motion with jumps**

**Review/Comments:**

The manuscript studies the formula for calculating European option prices in which the underlying stochastic differential equation is driven by a mixed fractional Brownian motion and a Poisson process. Mathematically the results presented in the manuscript are correct but not very innovative. They are more interesting once the author(s) could provide a real (data-based) application. The English used throughout the article is clear and understandable. There are only few typographical errors. After a minor revision I recommend the manuscript for publication in the Journal of Physics: Conference Series.

Some specific comments:

- Please recheck the English. For example,

Page 1: "the stochastic integral in an fBm ..." should be "the stochastic integral for fBm.."

Page 2: "Now we list some properties by ..." should be "Now we list some properties in ..."

- Please mention the main (new) result(s) in the abstract.

- In the derivation of formula (6) in page 3, please specify which Ito's formula from ref [24] used.

- Please provide comments on the novelty of the result(s) compared the the results of ref [22,23].

**Reviewer's recommendation:** (Please choose one)

- ☐ Accepted for Publication in Journal of Physics: Conference Series (Scopus indexed)
- ☒ Accepted with revision for Publication in Journal of Physics: Conference Series (Scopus indexed)
- ☐ Accepted for Publication in ICoMAAL 2018 Proceedings (ISBN)
- ☐ Accepted with revision for Publication in ICoMAAL 2018 Proceedings (ISBN)
- ☐ Rejected

## Link of the Journal and Proceedings

International Conference on Mathematical Analysis Its Applications and Learning 2018

<icomaal@usd.ac.id>

Rab 27/03/2019 15.25

Kepada: Yosep Dwi Kristanto <yosepdwikristanto@usd.ac.id>; michael.frondoza@g.msuiit.edu.ph <michael.frondoza@g.msuiit.edu.ph>; Niluh Sulistyani <niluh@usd.ac.id>; tyascahyaning77@gmail.com <tyascahyaning77@gmail.com>; rani.dian.rani@gmail.com <rani.dian.rani@gmail.com>; elaulfi2@gmail.com <elaulfi2@gmail.com>; Beni Utomo <unlinearid@usd.ac.id>; Enny Murwaningtyas <enny@usd.ac.id>; daniel.salim@students.itb.ac.id <daniel.salim@students.itb.ac.id>; isnaeniumi@ums.ac.id <isnaeniumi@ums.ac.id>; mawardibahri@gmail.com <mawardibahri@gmail.com>; christina.k.sari@ums.ac.id <christina.k.sari@ums.ac.id>; robiatul@unej.ac.id <robiatul@unej.ac.id>; edwin11@student.uns.ac.id <edwin11@student.uns.ac.id>; gigieh.dwihutomo@gmail.com <gigieh.dwihutomo@gmail.com>; Lazwardiahmad@gmail.com <Lazwardiahmad@gmail.com>; Olandnay21juni@gmail.com <Olandnay21juni@gmail.com>; mega.eriska@ums.ac.id <mega.eriska@ums.ac.id>; fransiskusmarilonga@yahoo.com <fransiskusmarilonga@yahoo.com>; Myono023@gmail.com <Myono023@gmail.com>

Dear: Authors

Related to the papers that have been selected to publish in **SCOPUS-indexed journal** or Proceedings e-book with ISBN, we would like to inform you that the **SCOPUS-indexed journal** and Proceedings e-book with ISBN have been released. Please check them through these links:

1. Link for the papers that selected in **SCOPUS-indexed journal**:  
<https://iopscience.iop.org/issue/1742-6596/1180/1>
2. Link for the papers that selected in **Proceedings e-book**:  
<https://usd.ac.id/conference/icomaal/proceedings/>

Thank you for your attention.

Best regards,  
The Committee of ICoMAAL 2018

## Proceedings of The International Conference on Mathematical Analysis, its Applications and Learning now available online

IOP Conference Series team <jpcs@iop.org>

Rab 27/03/2019 23.56

Kepada: Enny Murwaningtyas <enny@usd.ac.id>

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### Proceedings of The International Conference on Mathematical Analysis, its Applications and Learning.

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Thank you, and we hope to work with you again soon.

Anete Ashton, Conference Commissioning Editor

[Journal of Physics: Conference Series](#)

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# CERTIFICATE

317/Rektor/IX/2018

This certificate is awarded to

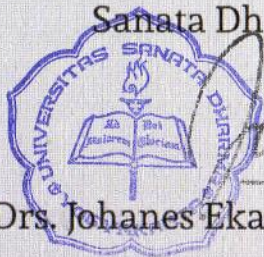
**Chatarina Enny Murwaningtyas**

as a **presenter**

in The 2018 International Conference on Mathematical Analysis, its Applications and Learning (ICoMAAL 2018).

ICoMAAL 2018 was held at Sanata Dharma University, Yogyakarta, Indonesia on 15 September 2018.

Rector of  
Sanata Dharma University



*Johanes Eka Priyatma*  
Drs. Johanes Eka Priyatma, M.Sc., Ph.D.

Yogyakarta, 15 September 2018

Chairman of the ICoMAAL 2018 Committee



*Febi Sanjaya*  
Febi Sanjaya, M.Sc.

