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Suparman
Change-Point Detection in Moving Average Model Using Reversible Jump MCMC Algorithm

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Suparman P Mat <suparman@pmat.uad.ac.id>

SCIEMATHIC2018 submission 44

SCIEMATHIC2018 <sciemathic2018@easychair.org> Fri, Jun 1, 2018 at 11:41 AM
To: Suparman Suparman <suparman@pmat.uad.ac.id>

Dear authors,

We received your paper:

Authors : Suparman Suparman and Mohd Saifullah Rusiman
Title : Hierarchical Bayesian estimation for stationary autoregressive models using reversible jump MCMC algorithm
Number : 44

The paper was submitted by Suparman Suparman <suparman@pmat.uad.ac.id>.

Thank you for submitting to SCIEMATHIC2018.

Best regards,
EasyChair for SCIEMATHIC2018.

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Suparman P Mat <suparman@pmat.uad.ac.id>

Notification of Acceptance Article for SCIEMATHIC2018 Submission Paper ID 44

SCIEMATHIC2018 <sciemathic2018@easychair.org> Thu, Jul 26, 2018 at 10:50 AM
To: Suparman Suparman <suparman@pmat.uad.ac.id>

Paper ID: 44
Submission title: Hierarchical Bayesian estimation for stationary autoregressive models using reversible jump MCMC algorithm
Author's first names: Suparman
Author's last name: Suparman
Author's full name: Suparman Suparman

Dear Authors,

We are pleased to inform you that your article Submission Paper ID 44 has now been ACCEPTED by the scientific committee of 4th International Conference on The Application of Science and Mathematics 2018 (SCIEMATHIC2018) according to the format chosen. The reviewers have completed their reviews on your article submitted for SCIEMATHIC2018. The final decision is made based on the peer-review reports, the scientific merits and the relevance. We look forward to meet you in UTHM Johor, Malaysia for your excellent presentation.

Please notes the following details:

1. Please revise and do the corrections as mentions in your article according to the detailed comments and suggestions from the reviewers and ensure that your paper is in strict accordance to the journal format (IJET, JPCS or JST).

2. The high similarity index will cause to article rejection. Article similarity index is author’s responsibility and must be below than 25%. IJET, JPCS and JST will check again on the similarity index before the publication.

3. Please upload and submit the Full Article (after correction) BEFORE 31th July 2018 to Easychair.

4. Please fill in the registration form BEFORE 1st August 2018 through the following link:
http://sciemathic.uthm.edu.my/2018/index.php/registration-and-payment/register

5. Please pay the conference fees BEFORE 1st August 2018 through the following link:
http://sciemathic.uthm.edu.my/2018/index.php/registration-and-payment/payment.

6. After the presentation and the article should be revised, please upload again the Full Article to Easychair for the publication process.

Should you have any questions, please directly contact SCIEMATHIC2018 at sciemathic@gmail.com.

Best regards,
Dr. Norziha Che Him
Chief Editor
SCIEMATHIC2018 (http://sciemathic.uthm.edu.my/2018/)

---------------------- REVIEW 1 ---------------------
PAPER: 44
TITLE: Hierarchical Bayesian estimation for stationary autoregressive models using reversible jump MCMC algorithm
AUTHORS: Suparman Suparman and Mohd Saifullah Rusiman

Overall evaluation: 3 (Weak Accept)

----------- Overall evaluation -----------
Accept with below corrections;

1. Please write the full name of the short form before use the short form. For example, Markov chain Monte Carlo (MCMC). Then you can use MCMC in the next sentences or paragraph.
2. Use American English. Please try to standardised everywhere.

3. Did not write the equation number at the end of the equation.
4. Please read and proofread before submitting the paper to the organiser. There are many grammatical errors and English structure problem.
5. Please do not use google translate.

----------------------- REVIEW 2 ---------------------
PAPER: 44
TITLE: Hierarchical Bayesian estimation for stationary autoregressive models using reversible jump MCMC algorithm
AUTHORS: Suparman Suparman and Mohd Saifullah Rusiman

Overall evaluation: 3 (Weak Accept)

----------- Overall evaluation -----------
Please consider following suggestions:

Whole paper is well written, but please send for proofreading to allow readers have better understand in reading.

SCIEMATHIC2018 Submission 44

Submission information updates are disabled.

For all questions related to processing your submission you should contact the conference organizers. Click here to see information about this conference.

All **reviews sent to you** can be found at the bottom of this page.

Submission 44	
Title:	Hierarchical Bayesian estimation for stationary autoregressive models using reversible jump MCMC algorithm
Paper:	(Aug 03, 01:22 GMT)
Author keywords:	autoregressive model hierarchical Bayesian reversible jump MCMC
EasyChair keyphrases:	reversible jump mcmc algorithm (300), autoregressive model (140), prior distribution (120), reversible jump (100), posterior distribution (90), ar model coefficient (79), error variance (70), ar model order (63), ar model parameter (63), distribution simulation (60), random variable (60), coefficient vector (50), eye tremor movement (47), likelihood function (40), reversible jump markov chain (40), baye estimator (40), simulation study (40), time series (40)
Abstract:	The autoregressive model is a mathematical model that is often used to model data in different areas of life. If the autoregressive model is matched against the data then the order and coefficients of the autoregressive model are unknown. This paper aims to estimate the order and coefficients of an autoregressive model based on data. The Bayesian hierarchy approach is used to estimate the order and coefficients of the autoregressive model. In the Bayesian approach, the order and coefficients of the autoregressive model are assumed to have a prior distribution. The prior distribution is combined with the likelihood function of obtaining a posterior distribution. Posterior distribution has a complex shape so that the Bayesian estimator is not analytically determined. The reversible jump MCMC algorithm is proposed to obtain Bayesian estimates. The performance of the algorithm is tested by using simulated data. The test results show that the algorithm can estimate the order and coefficients of the autoregressive model very well. Research can be further developed by comparing with other existing methods.
Submitted:	Jun 01, 04:41 GMT
Last update:	Jun 01, 04:41 GMT
Address:	Kampus 4 UAD Jalan Ring Road Selatan, Tamanan, Banguntapan Yogyakarta, 55166 Indonesia

Authors

first name	last name	email	country	affiliation	Web page	corresponding?
Suparman	Suparman	suparman@pmat.uad.ac.id	Indonesia	University of Ahmad Dahlan		✓
Mohd Saifullah	Rusiman	saifulah@uthm.edu.my	Malaysia	Universiti Tun Hussein Onn Malaysia		

Reviews

Review 1	
Overall evaluation:	**3**: (Weak Accept) Accept with below corrections; 1. Please write the full name of the short form before use the short form. For example, Markov chain Monte Carlo (MCMC). Then you can use MCMC in the next sentences or paragraph. 2. Use American English. Please try to standardised everywhere. 3. Did not write the equation number at the end of the equation. 4. Please read and proofread before submitting the paper to the organiser. There are many grammatical errors and English structure problem. 5. Please do not use google translate.

Review 2	
Overall evaluation:	**3**: (Weak Accept) Please consider following suggestions: Whole paper is well written, but please send for proofreading to allow readers have better understand in reading.

Review 3	
Overall evaluation:	**3**: (Weak Accept) Abstract: Please state the motivation or the problem to be solved through this work. Why there is a need to use Bayes approach for AR model? Introduction: There is no mention of previous work on Bayes and autoregressive model . Please incorporate this information in your paper background study. Methodology: Please write/explain the Bayesian hierarchical model in mathematical syle. Show the level/hierarchy existed in the model. Further detailed explanation is needed for the reversible jump algorithm. The earlier part of Section 3 should be in the methodology section rather than be in the results section. A simple comparison can be made between the estimation from the proposed technique with ACF/PACF techniques in identifying the order of AR model. This will enhance the argument on the motivation and purpose of this study. Conclusions - a better summary should be written addressing the work done in this paper. Overall, English writing style for this paper need to be carefully examined and further improved. This comment is also applicable to the parameters, equations (mathematical) writing style.

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Suparman P Mat <suparman@pmat.uad.ac.id>

Notification to e-mail the softcopy of corrected paper in Microsoft Word / LaTeX format

SCIEMATHIC2018 <sciemathic2018@easychair.org> Sun, Jul 29, 2018 at 12:16 PM
To: Suparman Suparman <suparman@pmat.uad.ac.id>

Paper ID: 44
Submission title: Hierarchical Bayesian estimation for stationary autoregressive models using reversible jump MCMC algorithm
Author's first names: Suparman
Author's last name: Suparman
Author's full name: Suparman Suparman

Dear Authors,

Thank you for submitting your paper to SCIEMATHIC2018. Here, we would like to attract authors attention to directly email the softcopy of corrected paper in Microsoft Word or LaTeX format to Dr. Siti Suhana Jamaian (suhana@uthm.edu.my) and Dr. Phang Chang (pchang@uthm.edu.my).

Thank you for your consideration.

Best regards,
Dr. Norziha Che Him
Chief Editor
SCIEMATHIC2018 (http://sciemathic.uthm.edu.my/2018/)

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Suparman P Mat <suparman@pmat.uad.ac.id>

SCIEMATHIC2018 submission 44 update

SCIEMATHIC2018 <sciemathic2018@easychair.org> Fri, Aug 3, 2018 at 8:22 AM
To: Suparman Suparman <suparman@pmat.uad.ac.id>

Dear authors,

we acknowledge that we received new files for your SCIEMATHIC2018 submission. The information about this update is shown below.

Number: 44
Authors: Suparman Suparman and Mohd Saifullah Rusiman
Title: Hierarchical Bayesian estimation for stationary autoregressive models using reversible jump MCMC algorithm
Uploaded by: Suparman Suparman <suparman@pmat.uad.ac.id>
Updates:
paper, version 2 (459936 bytes)

To access the new version of your submission you should log in to the SCIEMATHIC2018 EasyChair page.

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Suparman P Mat <suparman@pmat.uad.ac.id>

Payment for Paper ID 44 (Suparman)

Suparman P Mat <suparman@pmat.uad.ac.id> Fri, Aug 3, 2018 at 4:38 PM
To: sciemathic@uthm.edu.my

Dear Sciemathic2018 Organiser

We would like to send the scanned of proof of payment for our registration (Paper ID 44, author's name Suparman).

Best regards
Dr. Suparman

Sciemathic2018 Paper ID 44.jpeg
173K

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Suparman P Mat <suparman@pmat.uad.ac.id>

Payment for Paper ID 44 (Suparman)

Sciemathic2018 <sciemathic@uthm.edu.my> Sun, Aug 5, 2018 at 9:02 AM
To: Suparman P Mat <suparman@pmat.uad.ac.id>

Dear author(s)

Thank you for sending us proof of payment. We look forward to meeting you soon.

Good luck and all the best.

Kind regards,
Sciemathic 2018 Secretariat

From: "Suparman P Mat" <suparman@pmat.uad.ac.id>
To: sciemathic@uthm.edu.my
Sent: Friday, 3 August, 2018 17:38:32
Subject: Payment for Paper ID 44 (Suparman)

[Quoted text hidden]

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Kampus 2: *Jl. Pramuka 42, Sidikan, Umbulharjo, Yogyakarta 55161*

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Kampus 4: *Jl.Ringroad Selatan, Yogyakarta*

Kampus 5: *Jl. Ki Ageng Pemanahan 19, Yogyakarta*

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