



# TALKING CIRCLE: PPIM COLLOQUIUM (01/2023)

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College of Computing, Informatics and Media Studies UiTM Negeri Sembilan Kampus Kuala Pilah have organized the Talking Circle: FSKM Colloquium (01/2023) on 2nd February 2023. This colloquium was held online on Google Meet from 9 to 10 a.m.

For this colloquium, there are two presenters. Dr. Yusrina binti Andu who was the first speaker, and his presentation was titled Nonstationary daily healthcare stock market price using non-transformed dimension reduction technique. The dimensionality reduction of nonstationary stock market price was performed by using generalized dynamic principal component (GDPC), adapting Brillinger dynamic principal component (BDPC) concept based on the reconstruction of the stock market price. The results shows that GDPC have a higher percentage of explained variance percentage (above 90%) and lower mean squared error among the other methods. Thus, this shows that a direct application may also achieved better result performance.

The second presenter was Nurul Aityqah Yaacob, who discussed Hybrid of the Lee-Carter Model with maximum overlap discrete wavelet transform filters in forecasting mortality rates. This study implements various, maximum overlap, discrete wavelet transform filters to model and forecast the time-dependent mortality index of the Lee-Carter model. The choice of appropriate wavelet filters is essential in effectively capturing the dynamics in a period. Implementing the MODWT leads towards improvement in the performance of the standard framework of the LC model in forecasting mortality rates.

Figure 1 and 2 shows the slide presentation by the presenter and participants who attend the colloquium.

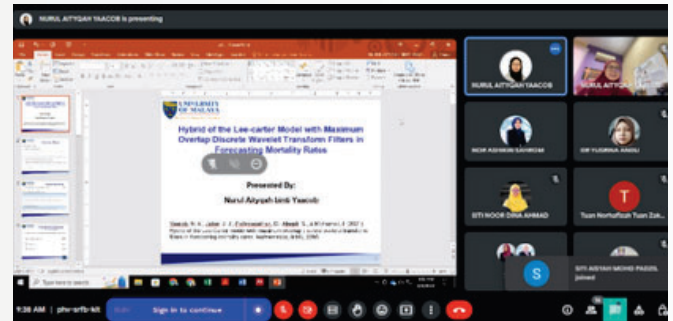


Figure 1: Slide presentation of the presenters

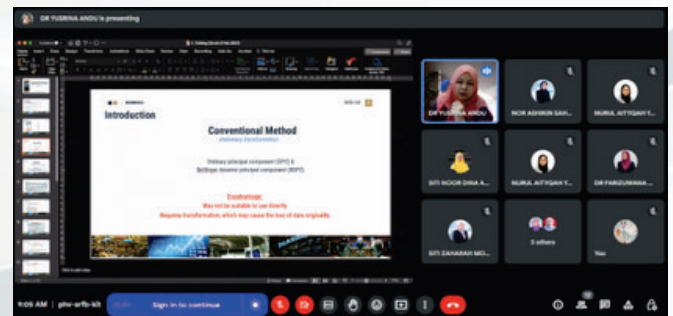


Figure 2: Participants who attend the colloquium presentation