

Pengukuran Risiko Operasional Claim Spare Part dengan Metode LDA Aggregation di PT. X

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Abstrak

Hasil penelitian menunjukkan distribusi frekuensi kerugian operasional claim spare part membentuk distribusi Geometric sedangkan distribusi severitas kerugian operasional membentuk distribusi Lognormal. Hasil tersebut didapat dari hasil pengujian distribusi dengan metode Kolmogorov Smirnov yang memiliki D max terkecil. Dengan menggunakan metode Loss Distribution Approach Aggregation Model, metode analisis simulasi Monte Carlo, besarnya Operational Value at Risk bulanan dari risiko operasional akibat claim spare part dengan tingkat kepercayaan 95% yang diperoleh adalah sebesar Rp 690.507.800,-. Berdasarkan hasil back testing dengan kupiec test menyatakan bahwa pengukuran risiko operasional akibat claim spare part pada PT.X dengan menggunakan Aggregation Loss Distribution Model simulasi Monte Carlo adalah valid. Jadi, nilai Operational VaR bisa digunakan sebagai dasar untuk membuat pencadangan kerugian PT.X.

<hr>The results show that the frequency distribution of operational losses spare part claim form Geometric distribution while operating loss severity distributions form a Lognormal distribution. Results are obtained from the test results with the distribution of Kolmogorov Smirnov method which has the smallest D max. By using the method of Loss Distribution Approach Aggregation Model, method of Monte Carlo simulation analysis, the magnitude of Operational Value at Risk monthly operational risks due to spare part claim with 95% confidence level obtained is Rp 690,507,800, -. Based on the results of back testing with the test kupiec stated that due to operational risk measurement claim spare part of PT X by using LDA aggregation Model with Monte Carlo simulation is valid. Thus, VaR Operational value can be used as a basis for making backups loss PT.X.