

Analisis risiko operasional migas di PT Pertamina EP periode 2010-2013 menggunakan metode extreme value theory = Analysis of oil and gas operational risk at PT Pertamina EP period 2010-2013 applying extreme value theory

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Abstrak

Tesis ini meneliti validitas pengukuran risiko operasional migas di PT Pertamina EP dalam periode 2010-2013 menggunakan metode extreme value theory. Analisis ini dilakukan karena pemodelan VaR umumnya hanya fokus pada badan (body) distribusi statistik namun tidak memperhatikan daerah ekor (tail) yang frekuensi risikonya rendah dan severitas tinggi. Nilai VaR dihitung menggunakan data periode 2010 sampai dengan 2012 dan uji validitas terhadap data tahun 2013. Hasil uji validitas menunjukkan bahwa dengan confidential level 95% dan 99%, metode extreme value theory valid untuk mengukur potensi risiko operasional PT Pertamina EP.

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The goal of this thesis is to research the validity of the measurement of oil and gas operational risk at PT Pertamina EP in the period 2010-2013 using the method of extreme value theory. It is carried out to respond the fact that VaR modeling is generally focus on the body of statistical distribution but do not cover to the tail of statistical distribution area which is low frequency and high severity risk. VaR is calculated using data from 2010 to 2012 and test the validity of the data in 2013. Validity test results show that extreme value theory valid method to measure the potential operational risk of PT Pertamina EP at confidential level of 95% and 99%.