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The 2nd International Conference on Science (ICOS)

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Preface

Following the successful of the 1st International Conference on Science (ICOS), held by Faculty of Mathematics and Natural Sciences, Hasanuddin University, we have organised the 2nd International Conference on Science, ICOS 2017 in November 2017.

The 2nd International Conference on Science (ICOS) is a conference organized by Faculty of Mathematics and Natural Sciences, Hasanuddin University, Indonesia in cooperation with Indonesian Mathematical Society Sulawesi region (IndoMS), Indonesian Physical Society (HFI), Indonesian Association of Geophysicists (HAGI) and Indonesian Biology Consortium (KOBI). It is a three-year conference activity of the Faculty of Mathematics and Natural Science, started three years back on 19th – 20th of November 2014.

The objectives are to bring together scholars, researchers and experts from diverse backgrounds and applications areas. Special emphasis is placed on promoting interaction between the theoretical, experimental, and case studies, so that a high level exchange in new and emerging areas within Physics, bioscience, computational science and mathematics in science and technology.

The keynote presentations are provided especially to show the contribution of the various fields of sciences, with the main theme “Science for Sustainable Development and Better Quality of Life”. We have eight keynote speakers coming from The University of Melbourne, Australia, Prof Alexander Babanin, Directorate Research and Community Services, Ministry of Research and Technology, Higher Education, Indonesia, Prof Ocky Karna Rajadsa, United Nations, Pulse Lab Jakarta, Dr Jong Gun Lee, The University of Tokyo, Jepang, Prof Koji Inoue, La Trobe University, Australia, Assoc Prof Agus Salim, Universiti Kebangsaan Malaysia, Malaysia, Prof Mohammad B Kassim, Geophysical Adviser, PT Pertamina Indonesia, Dr Alvius Dwi Guntara and Universitas Riau, Indonesia, Erman Taer, Ph.D.

Sri Astuti Thamrin (Chairman) and Dahlang Tahir (Editor in Chief)*
The 2nd International Conference on Science (ICOS 2017) Publication
Faculty of Mathematics and Natural Sciences
Hasanuddin University
Tamalanrea, Makassar, 90245, Indonesia
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The Committees

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Table of contents

Volume 979

2018

◀ Previous issue Next issue ▶

**The 2nd International Conference on Science (ICOS)
2-3 November 2017, Makassar, Indonesia**

[View all abstracts](#)

Accepted papers received: 20 February 2018

Published online: 13 March 2018

Preface

OPEN ACCESS	011001
The 2nd International Conference on Science (ICOS)	
+ View abstract	PDF
OPEN ACCESS	011002
The Committees	
+ View abstract	PDF
OPEN ACCESS	011003
Sponsor or funding acknowledgements	
+ View abstract	PDF
OPEN ACCESS	011004
Conference Photographs	
+ View abstract	PDF
OPEN ACCESS	011005
Peer review statement	
+ View abstract	PDF

Papers

Bioscience and Bioinformatics

OPEN ACCESS	012001
Thermostable α -Amylase Activity from Thermophilic Bacteria Isolated from Bora Hot Spring, Central Sulawesi	
F M Gazali and I N Suwastika	
+ View abstract	PDF
OPEN ACCESS	012002
The potential for Probiotic Bacteria from milkfish intestine in reducing mercury metals in skimmed milk media	
Zaraswati Dwyana, D Priosambodo, N Haedar, A E Erviani, A K Djabura and R Sukma	
+ View abstract	PDF
OPEN ACCESS	012003
Marine tunicates from Sangkarang Archipelago Indonesia: recent finding and bio-prospecting	
Magdalena Litaay	

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012004

Preliminary Study on Testicular Germ Cell Transplantation of Endemic Species *Oryzias celebensis*

I Andriani, F Agustiani, M Hassan, A Parenrengi and K Inoue

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012005

Characterization of rice physicochemical properties local rice germplasm from Tana Toraja regency of South Sulawesi

A Masniawati, Nur Al Marwah Asrul, E Johannes and M Asnady

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012006

Physical structure of artificial seagrass affects macrozoobenthic community recruitment

R Ambo-Rappe and C Rani

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012007

Using site-selection model to identify suitable sites for seagrass transplantation in the west coast of South Sulawesi

Mahatma Lanuru, S Mashoreng and K Amri

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012008

Gene distribution of ABO blood type system on the Dengue Hemorrhagic Fever (DHF) patients in the working area of Puskesmas Bonto Bangun, District of Rilau Ale, Bulukumba

Sjafaraenan, D N Alvionita, R Agus and A Sabran

[+ View abstract](#) [PDF](#)**Chemistry****OPEN ACCESS**

012009

Chlorella sp.: Extraction of fatty acid by using avocado oil as solvent and its application as an anti-aging cream

T W Putri, I Raya, H Natsir and E Mayasari

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012010

Synthesis, structural elucidation and antioxidant study of *Ortho*-substituted *N,N'*-bis(benzamidothiocarbonyl)hydrazine derivatives

Syadza Firdausiah, S A Hasbullah and B M Yamin

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012011

Heavy metal concentrations in cocoa beans (*Theobroma cacao* L.) originating from East Luwu, South Sulawesi, Indonesia

A Assa, A Noor, M R Yunus, Misnawi and M N Djide

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012012

Effect of Fe²⁺ and Mn²⁺ addition on growth and β -carotene production of *Dunaliella salina*

E Mayasari, I Raya and H Natsir

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012013

Contribution of Co²⁺ in increasing chlorophyll *a* concentration of *Nannochloropsis salina* in controlled Conwy medium

Y Hala, P Taba, E Suryati, P Kasih and N F Firman

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012014

Utilization of Diamine Oxidase Enzyme from Mung Bean Sprouts (*Vigna radiata* L) for Histamine biosensors

Abdul Karim, A W Wahab, I Raya, H Natsir and A R Arif

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012015

Effect of pH fermentation on production bioethanol from jackfruit seeds (*Artocarpus heterophyllus*) through separate fermentation hydrolysis method

A R Arif, H Natsir, H Rohani and A Karim

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012016

Phenethyl ester and amide of Ferulic Acids: Synthesis and bioactivity against P388 Leukemia Murine Cells

Firdaus, N H Soekamto, Seniwati, M F Islam and Sultan

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012017

Dengue antiviral activity of polar extract from *Melochia umbellata* (Houtt) Stapf var. *Visenia*

Nunuk Hariani Soekamto, S Liong, S Fauziah, I Wahid, Firdaus, P Taba and F Ahmad

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012018

Utilization of α -amylase enzyme from *Bacillus stearothermophilus* RSA11_B for maltodextrin production from sago starch

R A Arfah, A Ahmad, S Dali, M N Djide, Mahdalia and A R Arif

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012019

Inhibitory activities of *Moringa oleifera* leaf extract against α -glucosidase enzyme in vitro

H Natsir, A W Wahab, A Laga and A R Arif

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012020

Study of characteristic of tsunami base on the coastal morphology in north Donggala, Central Sulawesi

W S N Rahmadaningsi, A H Assegaf, W Setyonegoro and Paharuddin

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012021

Dislocation, crystallite size distribution and lattice strain of magnesium oxide nanoparticles

I W Sutapa, Abdul Wahid Wahab, P Taba and N L Nafie

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012022

Benzene derivatives from the marine sponges *Cinachyrella*

Abraham, Y M Syah, H Natsir and Nunuk Hariani Soekamto

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012023

Pilarization TiO₂ onto De-oiled spent bleaching clay using *Rarasaponin* as surfactant

N Hindryawati, Daniel, Erwin and N D Fadillah

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012024

Determination of specific capacitance of modified candlenut shell based carbon as electrode material for supercapacitor

M Zakir, P Budi, I Raya, A Karim, R Wulandari and A B J Sobrido

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012025

Application of MSSIP-2 nutrient in marine phytoplankton culture to support the production of biomass for biofuel industry

Paulina Taba, S Kasim and I Raya

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012026

Determination of the optimum concentration cellulose baggase in making film bioplastic

S Chadijah, W O Rustiah and M I D Munir

[+ View abstract](#) [PDF](#)

Computational Science

OPEN ACCESS

012027

Voice Based City Panic Button System

Febriansyah, Zahir Zainuddin and M. Bachtiar Nappu

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012028

Impact of Penetration Wind Turbines on Transient Stability in Sulbagesel Electrical Interconnection System

Andi Nurtrimarini Karim, Sri Mawar Said, Indar Chaerah Gunadin and Mustadir Dariusman B

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012029

Classifying Physical Morphology of Cocoa Beans Digital Images using Multiclass Ensemble Least-Squares Support Vector Machine

Armin Lawi and Yudhi Adhitya

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012030

Combination of Rivest-Shamir-Adleman Algorithm and End of File Method for Data Security

Dian Rachmawati, Amalia Amalia and Elwiwani

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012031

Implementation of Canny and Isotropic Operator with Power Law Transformation to Identify Cervical Cancer

A Amalia, D Rachmawati, I A Lestari and C Mourisa

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012032

Facial Expression Recognition using Multiclass Ensemble Least-Square Support Vector Machine

Armin Lawi and M Sya'Rani Machrizzandi

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012033

Super-Encryption Implementation Using Monoalphabetic Algorithm and XOR Algorithm for Data Security

Dian Rachmawati, Mohammad Andri Budiman and Indra Aulia

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012034

The Observation of Bahasa Indonesia Official Computer Terms Implementation in Scientific Publication

D Gunawan, A Amalia, M S Lydia and M I Muthaqqin

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012035

Automated Robot Movement in the Mapped Area Using Fuzzy Logic for Wheel Chair Application

B Siregar, S Efendi, H Ramadhana, U Andayani and F Fahmi

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012036

Content Abstract Classification Using Naive Bayes

Syukriyanto Latif, Untung Suwardoyo and Edwin Aldrin Wihelmus Sanadi

[+ View abstract](#) [PDF](#)

Environmental Science

OPEN ACCESS

- Effect of Fruits Waste in Biopore Infiltration Hole Toward The Effectiveness of Water Infiltration Rate on Baraya Campus Land of Hasanuddin University 012037
Slamet Santosa
[+](#) View abstract [PDF](#)
-
- OPEN ACCESS** 012038
Analysis of Chemical and Physical Properties of Biochar from Rice Husk Biomass
Bidayatul Armynah, Atika, Zuryati Djafar, Wahyu H Piarah and Dahlang Tahir
[+](#) View abstract [PDF](#)
-
- OPEN ACCESS** 012039
Solar Pond Potential as A New Renewable Energy in South Sulawesi
Nur Fadliah Baso, Indar Chaerah Gunadin and Yusran
[+](#) View abstract [PDF](#)
-
- OPEN ACCESS** 012040
The Habitat of Yellow Mouth Turban *Turbo Chrysostomus*, Linnaeus, 1758
E Soekendarsi
[+](#) View abstract [PDF](#)
-
- OPEN ACCESS** 012041
Status of Suspended Particulate Matters Pollution at Traditional Markets in Makassar City
Sri Suryani and Fahrunnisa
[+](#) View abstract [PDF](#)
-
- OPEN ACCESS** 012042
Distribution of Escherichia Coli as Soil Pollutant around Antang Landfills
Andi Artiningsih, Hazairin Zubair, A.M. Imran and Sri Widodo
[+](#) View abstract [PDF](#)
-
- OPEN ACCESS** 012043
The Effect of Deflector Angle in Savonius Water Turbine with Horizontal Axis on the Power Output of Water Flow in Pipe
Ari Prasetyo, Budi Kristiawan, Dominicus Danardono and Syamsul Hadi
[+](#) View abstract [PDF](#)
-
- OPEN ACCESS** 012044
Effect of Blade Curvature Angle of Savonius Horizontal Axis Water Turbine to the Power Generation
Taufan Apha Sanditya, Ari Prasetyo, Budi Kristiawan and Syamsul Hadi
[+](#) View abstract [PDF](#)
-
- Geophysics**
-
- OPEN ACCESS** 012045
Determination Hypocentre and Focal Mechanism Earthquake of Oct 31, 2016 in Bone, South Sulawesi
Muhammad Altin Massinai and Muhammad Fawzy Ismullah M
[+](#) View abstract [PDF](#)
-
- OPEN ACCESS** 012046
Shallow Depth Study Using Gravity & Magnetics Data in Central Java - Yogyakarta
Muhammad Fawzy Ismullah M, Muhammad Altin Massinai and Maria
[+](#) View abstract [PDF](#)
-
- OPEN ACCESS** 012047
Ore Reserve Estimation of Saprolite Nickel Using Inverse Distance Method in PIT Block 3A Banggai Area Central Sulawesi
Muhammad Khaidir Noor
[+](#) View abstract [PDF](#)
-
- OPEN ACCESS** 012048
Coal Layer Identification using Electrical Resistivity Imaging Method in Sinjai Area South Sulawesi

Andi Ilham Samanlangi

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012049

Upwelling Dynamic Based on Satellite and INDESO Data in the Flores Sea

Reski Kurniawan, D. A. Suriamihardja and Alimuddin Hamzah Assegaf

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012050

Earthquake Macro-zonation Based Peak Ground Acceleration, Modified Mercalli Intensity, And Type of Rocks around Matano Fault

Muh Karnaen, D A Suriamihardja, A Maulana and A Jaya

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012051

Response of Gravity, Magnetic, and Geoelectrical Resistivity Methods on Ngeni Southern Blitar Mineralization Zone

Sunaryo

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012052

Preliminary Result of Earthquake Source Parameters the Mw 3.4 at 23:22:47 IWST, August 21, 2004, Centre Java, Indonesia Based on MERAMEX Project

Y A Laksono, K S Brotopusito, W Suryanto, Widodo, R A Wardah and I Rudianto

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012053

Microtremor Study of Site Effect for Disaster Mitigation and Geotechnical Purpose

Sabrianto Aswad, Muh. Altin Massinai and Syamsuddin

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012054

Earthquake Hazard Analysis Use Vs30 Data In Palu

Muhammad Rusydi, Rustan Efendi, Sandra and Rahmawati

[+ View abstract](#) [PDF](#)**Material Science****OPEN ACCESS**

012055

Determination of Binding Energy For Cu and Cu₂O Based X-Ray Diffraction Spectrum

Heryanto, Bualkar Abdullah and Dahlang Tahir

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012056

Dye sensitized solar cell (DSSC) with natural dyes extracted from *Jatropha* leaves and purple *Chrysanthemum* flowers as sensitizer

Dahlang Tahir, Wilda Satriani, P L Gareso and B Abdullah

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012057

Modifying Of Particle Boards From Rice Husk and Pinus Merkusii Sawdust And Using Soybean Waste Waters Based Adhesive.

Indah Raya, Nurfika Ramdani, Abd. Karim and Musrizal Muin

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012058

Adsorption of Pb²⁺ on Thiol-functionalized Mesoporous Silica, SH-MCM-48

P Taba, R D P Mustafa, L M Ramang and A H Kasim

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012059

Selectivity of β -Sitosterol Imprinted Polymers as Adsorbent

St Fauziah, Nunuk Hariani Soekamto, Paulina Taba and Muh Bachri Amran

[+ View abstract](#) [PDF](#)

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012060

Optical and Structural Characterization of ZnO/TiO₂ Bilayer Thin Films Grown by Sol-Gel Spin Coating

P.L. Gareso, Musfitasari and Eko Juarlin

[+ View abstract](#) [PDF](#)

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012061

Innovated Conceptual Design of Loading Unloading Tool for Livestock at the Port

Achmad Mustakim and Firmanto Hadi

[+ View abstract](#) [PDF](#)

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012062

Piper Ornatum and *Piper Betle* as Organic Dyes for TiO₂ and SnO₂ Dye Sensitized Solar Cells

Azwar Hayat, A. Erwin E. Putra, Novriany Amaliyah, Shuzi Hayase and Shyam. S. Pandey

[+ View abstract](#) [PDF](#)

OPEN ACCESS

012063

The Isolation of Nanofibre Cellulose from Oil Palm Empty Fruit Bunch Via Steam Explosion and Hydrolysis with HCl 10%

S Gea, Z Zulfahmi, D Yunus, A Andriyani and Y A Hutapea

[+ View abstract](#) [PDF](#)

OPEN ACCESS

012064

The Effect of Synthesis Temperature on Physical and Magnetic Properties of Manganese Ferrite (MnFe₂O₄) based on Natural Iron Sand

E A Setiadi, Rahmat, S Simbolon, M Yunus, C Kurniawan, A P Tetuko, S Zelviani, Rahmaniah and P Sebayang

[+ View abstract](#) [PDF](#)

Mathematics

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012065

Edge Antimagic Total Labeling on Two Copies of Path

Nurdin, A M Abrar, A R M Bhayangkara, Muliani, A U Samsir and M R An Nahdi

[+ View abstract](#) [PDF](#)

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012066

A Kinetic Modelling of Enzyme Inhibitions in the Central Metabolism of Yeast Cells

Kasbawati, A Kalondeng, N Aris, N Erawaty and M I Azis

[+ View abstract](#) [PDF](#)

OPEN ACCESS

012067

On Super Edge-magic Total Labeling of Modified Watermill Graph

Nurdin, T S Ungko, J Gormantara, A Abdullah, S Aulyah and Nikita

[+ View abstract](#) [PDF](#)

OPEN ACCESS

012068

Some Properties of Fixed Point for Contraction Mappings in Quasi *at*-metric Space

Budi Nurwahyu, Asriadi Nasrun and Naimah Aris

[+ View abstract](#) [PDF](#)

OPEN ACCESS

012069

Stability and Optimal Harvesting of Modified Leslie-Gower Predator-Prey Model

S Toaha and M I Azis

[+ View abstract](#) [PDF](#)

OPEN ACCESS

012070

Irregular Assignment of Series Parallel Networks

Nurdin

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012071

Prediction of Tidal Elevations and Barotropic Currents in the Gulf of Bone

Rika Purnamasari, Agustinus Ribal and Jeffry Kusuma

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012072

A boundary element method with analytical integration for deformation of inhomogeneous elastic materials

Moh. Ivan Azis, Syamsuddin Toaha, Mawardi Bahri and Nirwan Ilyas

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012073

The Ramsey Numbers for Star Versus Wheel of Even Order

Hasmawati, P Nur Rohmah Oktaviani and Loeky Haryanto

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012074

Flattening Property and the Existence of Global Attractors in Banach Space

Naimah Aris, Sitti Maharani, Massalessa Jasmawati and Budi Nurwahyu

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012075

On some examples of pollutant transport problems solved numerically using the boundary element method

Moh. Ivan Azis, Kasbawati, Amiruddin Haddade and Sri Astuti Thamrin

[+ View abstract](#) [PDF](#)

Physics

OPEN ACCESS

012076

Source to Skin Distance (SSD) Characteristics from Varian CX Linear Accelerator

Wira Bahari Nurdin, Aji Purnomo and Syamsir Dewang

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012077

Evaluation of Energy Dose and Output Power Optimum of Diode's Laser of 450 nm and 650 nm in Photoantimicrobial Mechanisms Against Inhibition of *C. Albicans* Biofilm Cells

S Dewi-Astuty, Suhariningsih, S Dyah-Astuti and A Baktir

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012078

Study of Image Quality, Radiation Dose and Low Contrast Resolution from MSCT Head by Using Low Tube Voltage

Jumriah, Syamsir Dewang, Bualkar Abdullah and Dahlang Tahir

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012079

Improve Image Quality of Transversal Relaxation Time PROPELLER and FLAIR on Magnetic Resonance Imaging

N Rauf, D Y Alam, M Jamaluddin and B A Samad

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012080

Study of Image Quality From CT Scanner Multi-Detector by using Americans College of Radiology (ACR) Phantom

Mulyadin, Syamsir Dewang, Bualkar Abdullah and Dahlang Tahir

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012081

Deviation Value for Conventional X-ray in Hospitals in South Sulawesi Province from 2014 to 2016

Ilham Bachtar, Bualkar Abdullah and Dahlan Tahir

[+ View abstract](#) [PDF](#)

OPEN ACCESS	012082
Thermodynamic and Mechanic Consideration on the stability of Anti-symmetric Schaefer's equation	
D.A. Suriamihardja, Amiruddin and Saaduddin	
+ View abstract PDF	
OPEN ACCESS	012083
Design of Oil Viscosity Sensor Based on Plastic Optical Fiber	
Muhammad Yunus and A. Arifin	
+ View abstract PDF	
OPEN ACCESS	012084
Study on steam pressure characteristics in various types of nozzles	
Firman and Muhammad Anshar	
+ View abstract PDF	
OPEN ACCESS	012085
Characteristic Analysis Light Intensity Sensor Based On Plastic Optical Fiber At Various Configuration	
A. Arifin, Lusiana, Muhammad Yunus and Syamsir Dewang	
+ View abstract PDF	
OPEN ACCESS	012086
Probing critical behavior of 2D Ising ferromagnet with diluted bonds using Wang-Landau algorithm	
N. A. Ridha, M. F. Mustamin and T. Surungan	
+ View abstract PDF	
Statistics	
OPEN ACCESS	012087
The Application of Extended Cox Proportional Hazard Method for Estimating Survival Time of Breast Cancer	
Hartina Husain, Sri Astuti Thamrin, Sulaiha Tahir, Ahmad Mukhlisin and M Mirna Apriani	
+ View abstract PDF	
OPEN ACCESS	012088
The Application Law of Large Numbers That Predicts The Amount of Actual Loss in Insurance of Life	
Georgina Maria Tinungki	
+ View abstract PDF	
OPEN ACCESS	012089
Financial Distress Prediction using Linear Discriminant Analysis and Support Vector Machine	
Noviyanti Santoso and Wahyu Wibowo	
+ View abstract PDF	
OPEN ACCESS	012090
Interevent Time Distribution of Renewal Point Process, Case Study: Extreme Rainfall in South Sulawesi	
Nurtiti Sunusi	
+ View abstract PDF	
OPEN ACCESS	012091
Preliminary Study of Perception and Consumer Behaviour Towards Energy Saving for Household Appliances: A Case of Makassar	
Yusri Syam Akil, Saiful Mangnggenre, Sri Mawar and Kifayah Amar	
+ View abstract PDF	
OPEN ACCESS	012092
On The Impact of Climate Change to Agricultural Productivity in East Java	
Heri Kuswanto, Mutiah Salamah, Sri Mumpuni Retnaningsih and Dedy Dwi Prastyo	
+ View abstract PDF	
OPEN ACCESS	012093

Estimation of Covariance Matrix on Bi-Response Longitudinal Data Analysis with Penalized Spline Regression

A Islamiyati, Fatmawati and N Chamidah

[+ View abstract](#) [PDF](#)**OPEN ACCESS**

012094

Risk evaluation on leading companies in property and real estate subsector at IDX: A Value-at-Risk with ARMAX-GARCHX approach and duration test

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Estimation of Covariance Matrix on Bi-Response Longitudinal Data Analysis with Penalized Spline Regression

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Abstract. The correlation assumption of the longitudinal data with bi-response occurs on the measurement between the subjects of observation and the response. It causes the auto-correlation of error, and this can be overcome by using a covariance matrix. In this article, we estimate the covariance matrix based on the penalized spline regression model. Penalized spline involves knot points and smoothing parameters simultaneously in controlling the smoothness of the curve. Based on our simulation study, the estimated regression model of the weighted penalized spline with covariance matrix gives a smaller error value compared to the error of the model without covariance matrix.

1. Introduction

The covariance matrix is usually used as a weighting in the model estimation in case of violation of assumptions such as the correlation between errors. Error correlation can occur if the data contains more than one correlated response. The covariance matrix can be assumed to be known [1] and estimated with the smoothing spline estimator [2]. However, if the covariance matrix is unknown, then it is necessary to be estimated. The covariance matrix can be estimated from the data and it may have an impact on the estimation results of the smoothing spline estimator [3]. The estimation of the covariance matrix in cross sectional data to overcome the correlation between the responses has been estimated by using the maximum likelihood method in spline regression [4]. Besides that, it also has been estimated by using the expected value of the error based on the local polynomial estimators [5], and the kernel estimators [6].

Our study analyses longitudinal data which is a combination of cross sectional and time series data. The analysis of cross sectional data that should be performed on longitudinal data will provide a different interpretation of a problem [7]. The longitudinal data consists of several subjects that are measured over time based on measurement time. Each subject is assumed to be independent, but the measurements in the subject are mutually dependent. The approach used for addressing the correlations that occur in longitudinal data can be done through principal component analysis [8], varying coefficient models [9] and mixed-effect penalized spline models [10].

The longitudinal data can consist of two responses that are assumed to be correlated called bi-response [11]. The correlation between the responses was overcome by using the covariance matrix and it is estimated through the smoothing spline estimator [12]. In this article, we use the covariance matrix as a weighted in the penalized spline criteria to solve correlations that occur in the data, both correlations between responses, or the correlation between observed data bi-response longitudinal



data. The advantage of a penalized spline is the ability of the estimator to produce a smooth and fitted curve, and also the pattern change of curve regression can be seen visually. This is due to knot involvement and smoothing parameters simultaneously in controlling the smoothness of the curve. The penalized spline estimators consist goodness of fit and penalty function. The function of goodness of fit is truncated polynomials that have an optimal rate of convergence [13]. Knot points in the goodness of fit selected based on fixed methods [14]. We use the penalty function in the penalized spline criterion based on quadratic polynomials form of spline regression coefficient [15]. The covariance matrix is estimated based on the error of the nonparametric bi-response regression model based on the penalized spline estimator un-weighted. This is why the use of covariance matrix can produce to accurate estimation results. The advantages of using the weighted of the covariance matrix are shown through a longitudinal data simulation study on a correlation value of 0.9. The results show that the use of the covariance matrix in the penalized spline criteria in the case of longitudinal bi-response data provides a smaller error value.

2. Bi-response longitudinal data

Bi-response longitudinal data are longitudinal data involving two correlated responses. Longitudinal data are measured data from subjects, where each subject is measured repeatedly in a time interval. Longitudinal data are assumed to be independent among subjects, however, on the inter-observations in the same subjects, the data are mutually dependent [16]. Futhermore, if t_{ij} is the observation at the j^{th} time of the i^{th} subject, $y_{1,ij}$ is the 1st response variable at a time t_{ij} and $y_{2,ij}$ is the 2nd response variable at a time t_{ij} , then the longitudinal data bi-response was given by $(t_{ij}, y_{1,ij}, y_{2,ij})$, $j = 1, 2, \dots, m_i$, $i = 1, 2, \dots, n$, where m_i is the number of repeated measurement of the i^{th} individual. The relationship between t_{ij} , $y_{1,ij}$ and $y_{2,ij}$ can be expressed in the form of the regression model as follows.

$$y_{r,ij} = f_r(t_{ij}) + \epsilon_{r,ij}, r = 1, 2 \tag{1}$$

The longitudinal data structure of bi-response is shown in table 1.

Table 1. The structure of the longitudinal data bi-response to the predictor variable t_{ij}

r	i	j	t_{ij}	$y_{r,ij}$	r	i	j	t_{ij}	$y_{r,ij}$
1	1	1	t_{11}	$y_{1,11}$	2	1	1	t_{11}	$y_{2,11}$
		2	t_{12}	$y_{1,12}$			2	t_{12}	$y_{2,12}$
		\vdots	\vdots	\vdots			\vdots	\vdots	
		m_1	t_{1,m_1}	$y_{1,1,m_1}$			m_1	t_{1,m_1}	$y_{2,1,m_1}$
	\vdots	\vdots	\vdots	\vdots		\vdots	\vdots	\vdots	\vdots
	n	1	t_{n1}	$y_{1,n1}$		n	1	t_{n1}	$y_{2,n1}$
		2	t_{n2}	$y_{1,n2}$			2	t_{n2}	$y_{2,n2}$
		\vdots	\vdots	\vdots			\vdots	\vdots	\vdots
		m_n	t_{nm_n}	y_{1,mm_n}			m_n	t_{nm_n}	y_{2,mm_n}

Table 1 shows the structure of the longitudinal data containing two responses ($r = 1, 2$). Each response consists of n subjects ($i = 1, 2, \dots, n$) which each subject is measured several times as much as m ($j = 1, 2, \dots, m_i$).

3. Penalized spline regression

The penalized spline is one of the estimators used in nonparametric regression in the estimation of the nonparametric regression function. Penalized spline estimator involves knot points and smoothing parameters simultaneously in controlling the smoothness of the curve. Penalty function in the

penalized spline estimator takes the quadratic form of the truncated regression coefficient as recommended on the cross sectional data [17].

If the function $f_r(t_{ij})$ in equation (1) is assumed unknown and estimated through a penalized spline estimator, then it is expressed as follows.

$$f_r(t_{ij}) = \sum_{u=0}^q \beta_{r,u} (t_{ij})^u + \sum_{v=1}^d \beta_{r,(q+v)} (t_{ij} - K_v)_+^q. \quad (2)$$

The equation (2) can be made in matrix form, as in (3).

$$\vec{f}(\vec{t}) = \mathbf{X}\vec{\beta}, \quad (3)$$

where $\vec{f}(\vec{t}) = [\vec{f}_1(\vec{t}), \vec{f}_2(\vec{t})]^T$ are an unknown form of regression function in the first and the second response.

Furthermore, the penalized spline regression model in equation (1) can be expressed to (4) based on the function at (3).

$$\vec{y} = \mathbf{X}\vec{\beta} + \vec{\varepsilon}, \quad (4)$$

where \vec{y} is a response vector containing the first and the second response. \mathbf{X} is a predictor matrix in the first and the second response. $\vec{\varepsilon}$ is an error vector in the first and the second response with $E(\vec{\varepsilon}) = \vec{0}$ and $\text{Var}(\vec{\varepsilon}) = \mathbf{\Omega}$.

In the estimation of the covariance matrix, we need estimates of the nonparametric bi-response regression model un-weighted. The estimation criteria is called penalized least square (PLS) which can be expressed in the form of vector as in (5).

$$\text{PLS} = (\vec{y} - \mathbf{X}\vec{\beta})^T (\vec{y} - \mathbf{X}\vec{\beta}) + \lambda \vec{\beta}^T \mathbf{D}\vec{\beta}. \quad (5)$$

4. Estimation of covariance matrix

The assumption for error random $\varepsilon_{r,ij}$ is related to the variance of the error.

$$E(\varepsilon_{r,ij}^2) = \sigma_{r,ij}^2, E(\varepsilon_{r,ij}, \varepsilon_{s,i^*j}) = \begin{cases} \sigma_{r,ij}\sigma_{s,ij} & ; i = i^* \\ 0 & ; i \neq i^* \end{cases} \quad (6)$$

Equation (6) occurs at $r \neq s = 1, 2$. The model of bi-response nonparametric regression on longitudinal data is assumed to have a correlation between responses and to have a correlation between measurement data on the same subject. This led to the estimation of bi-response nonparametric regression model on longitudinal data using a weighted covariance matrix from $\vec{\varepsilon}$ is $\mathbf{\Omega}$.

$$\mathbf{\Omega} = \text{Var}(\vec{\varepsilon}) = E[\vec{\varepsilon} - E(\vec{\varepsilon})][\vec{\varepsilon} - E(\vec{\varepsilon})]^T = E(\vec{\varepsilon}\vec{\varepsilon}^T), \quad (7)$$

where $\vec{\varepsilon} = (\vec{\varepsilon}_1, \vec{\varepsilon}_2)^T$, $\vec{\varepsilon}_1 = (\vec{\varepsilon}_{1,1}, \vec{\varepsilon}_{1,2}, \dots, \vec{\varepsilon}_{1,n})^T$, $\vec{\varepsilon}_2 = (\vec{\varepsilon}_{2,1}, \vec{\varepsilon}_{2,2}, \dots, \vec{\varepsilon}_{2,n})^T$.

Based on the assumption in (6), we can make a form the matrix of covariance as follows.

$$\mathbf{\Omega} = \begin{bmatrix} \Sigma_{11,i} & \Sigma_{12,i} \\ \Sigma_{21,i} & \Sigma_{22,i} \end{bmatrix}. \quad (8)$$

Equation (8) can also be expressed as in (9).

$$\mathbf{\Omega} = \begin{bmatrix} \mathbf{\Sigma}_{11.11} & \mathbf{0} & \dots & \mathbf{0} & \mathbf{\Sigma}_{12.11} & \mathbf{0} & \dots & \mathbf{0} \\ \mathbf{0} & \mathbf{\Sigma}_{11.22} & \dots & \mathbf{0} & \mathbf{0} & \mathbf{\Sigma}_{12.22} & \dots & \mathbf{0} \\ \vdots & \vdots & \ddots & \vdots & \vdots & \vdots & \ddots & \vdots \\ \mathbf{0} & \mathbf{0} & \dots & \mathbf{\Sigma}_{11.nn} & \mathbf{0} & \mathbf{0} & \dots & \mathbf{\Sigma}_{12.nn} \\ \mathbf{\Sigma}_{21.11} & \mathbf{0} & \dots & \mathbf{0} & \mathbf{\Sigma}_{22.11} & \mathbf{0} & \dots & \mathbf{0} \\ \mathbf{0} & \mathbf{\Sigma}_{21.22} & \dots & \mathbf{0} & \mathbf{0} & \mathbf{\Sigma}_{22.22} & \dots & \mathbf{0} \\ \vdots & \vdots & \ddots & \vdots & \vdots & \vdots & \ddots & \vdots \\ \mathbf{0} & \mathbf{0} & \dots & \mathbf{\Sigma}_{21.nn} & \mathbf{0} & \mathbf{0} & \dots & \mathbf{\Sigma}_{22.nn} \end{bmatrix} \quad (9)$$

The matrix $\mathbf{\Sigma}_{rr.i}$ is the matrix of the variance in the same response, $r=1,2$ with the same subject, $i=1,2,\dots,n$ that is $\mathbf{\Sigma}_{rr.i} = \text{diag}(\mathbf{\Sigma}_{rr.11}, \mathbf{\Sigma}_{rr.22}, \dots, \mathbf{\Sigma}_{rr.nn})$. The matrix $\mathbf{\Sigma}_{rs.ii}$ is the matrix of covariance in the different response, $r \neq s=1,2$ with the same subject, $i=1,2,\dots,n$ that is $\mathbf{\Sigma}_{rs.i} = \text{diag}(\mathbf{\Sigma}_{rs.11}, \mathbf{\Sigma}_{rs.22}, \dots, \mathbf{\Sigma}_{rs.nn})$. The matrix of covariance $\mathbf{\Omega}$ in equation (9) is used in estimating bi-response nonparametric regression model in longitudinal data with a penalized spline estimator. The matrix of covariance is used to overcome the correlation between responses. The estimation covariance matrix is related to the estimation of error variance in the measurement data. The covariance matrix at (9) is assumed to be unknown, so it estimated as set forth in Theorem 1.

Theorem 1

If the nonparametric regression model with two responses based on the un-weighted penalized spline in each sample $t_{r,ij}$ is

$$\bar{y}_{r,i} = \mathbf{X}_{r,t_{ij}} \bar{\beta}_r^{(0)} + \bar{\epsilon}_{r,i}^{(0)}, r=1,2; i=1,2,\dots,n,$$

then we get

1. $\hat{\sigma}_{r,ij}^2 = \frac{\bar{y}_{r,i}^T \mathbf{P}_{rr} \bar{y}_{r,i} - \bar{y}_{r,i}^T \mathbf{A}_r^T \mathbf{P}_{rr} \mathbf{A}_r \bar{y}_{r,i}}{\text{tr}(\mathbf{P}_{rr})}, \mathbf{P}_{rr} = [\mathbf{I} - \mathbf{A}_r]^T [\mathbf{I} - \mathbf{A}_r]$
2. $\hat{\sigma}_{rs,ij} = \frac{\bar{y}_{r,i}^T \mathbf{P}_{rs} \bar{y}_{s,i} - \bar{y}_{r,i}^T \mathbf{A}_r^T \mathbf{P}_{rs} \mathbf{A}_s \bar{y}_{s,i}}{\text{tr}(\mathbf{P}_{rs})}, \mathbf{P}_{rs} = [\mathbf{I} - \mathbf{A}_r]^T [\mathbf{I} - \mathbf{A}_s]$

Proof

The coefficient of regression $\bar{\beta}_r^{(0)}$ is a vector of the regression coefficient on the un-weighted penalized spline. The covariance matrix is $\mathbf{\Omega}$ in the criteria of PLS. The PLS criterion in (5) can be described in the matrix form.

$$\text{PLS} = \bar{y}_{r,i}^T \bar{y}_{r,i} - 2 \bar{\beta}_r^{(0)T} \mathbf{X}_{r,t_{ij}}^T \bar{y}_{r,i} + \bar{\beta}_r^{(0)T} \mathbf{X}_{r,t_{ij}} \mathbf{X}_{r,t_{ij}} \bar{\beta}_r^{(0)} + \bar{\lambda}_r^T \bar{\beta}_r^{(0)T} \mathbf{D}_r \bar{\beta}_r^{(0)} \quad (10)$$

If equation (10) is differentiable to $\bar{\beta}_r^{(0)}$, then obtained

$$\hat{\beta}_r^{(0)} = (\mathbf{X}_{r,t_{ij}}^T \mathbf{X}_{r,t_{ij}} + \bar{\lambda}_r^T \mathbf{D}_r)^{-1} \mathbf{X}_{r,t_{ij}}^T \bar{y}_{r,i}.$$

Furthermore, the estimation of nonparametric bi-response regression function in longitudinal data through un-weighted penalized spline estimator can be expressed as follows.

$$\hat{f}_r(t_{ij}) = \mathbf{X}_{r,t_{ij}} \hat{\beta}_r^{(0)} = \mathbf{X}_{r,t_{ij}} (\mathbf{X}_{r,t_{ij}}^T \mathbf{X}_{r,t_{ij}} + \bar{\lambda}_r^T \mathbf{D}_r)^{-1} \mathbf{X}_{r,t_{ij}}^T \bar{y}_{r,i}. \quad (11)$$

If the matrix of the smoothing parameter is $\mathbf{A}_r = \mathbf{X}_{r,t_{ij}} (\mathbf{X}_{r,t_{ij}}^T \mathbf{X}_{r,t_{ij}} + \bar{\lambda}_r^T \mathbf{D}_r)^{-1} \mathbf{X}_{r,t_{ij}}^T$, then the equation (11) can be written into

$$\hat{f}_r(t_{ij}) = \mathbf{A}_r \bar{y}_{r,i}.$$

Next, $E(\varepsilon_{r,ij}^{(0)})$ is obtained on the assumption of $\varepsilon_{r,ij}$ on (7).

$$E(\varepsilon_{r,ij}^{(0)}) = E\left\{\bar{y}_{r,i}^T [\mathbf{I} - \mathbf{A}_r]^T [\mathbf{I} - \mathbf{A}_r] \bar{y}_{r,i}\right\} = E\left\{\bar{y}_{r,i}^T \mathbf{P}_{rr} \bar{y}_{r,i}\right\}, \tag{12}$$

where $\mathbf{P}_{rr} = [\mathbf{I} - \mathbf{A}_r]^T [\mathbf{I} - \mathbf{A}_r]$.

Equation (12) described by using the properties of the matrix and the result it is as follows.

$$\begin{aligned} E(\bar{y}_{r,i}^T \mathbf{P}_{rr} \bar{y}_{r,i}) &= \text{tr}(\mathbf{P}_{rr} \sigma_{r,ij}^2 \mathbf{I}) + (\mathbf{A}_r \bar{y}_{r,i})^T \mathbf{P}_{rr} (\mathbf{A}_r \bar{y}_{r,i}) \\ &= \sigma_{r,ij}^2 \text{tr}(\mathbf{P}_{rr}) + \bar{y}_{r,i}^T \mathbf{A}_r^T [\mathbf{I} - \mathbf{A}_r]^T [\mathbf{I} - \mathbf{A}_r] \mathbf{A}_r \bar{y}_{r,i} \\ &= \sigma_{r,ij}^2 \text{tr}(\mathbf{P}_{rr}) + \bar{y}_{r,i}^T \mathbf{A}_r^T \mathbf{P}_{rr} \mathbf{A}_r \bar{y}_{r,i} \end{aligned} \tag{13}$$

Based on (13), the estimated variance of the error is as follows.

$$\hat{\sigma}_{r,ij}^2 = \frac{\bar{y}_{r,i}^T \mathbf{P}_{rr} \bar{y}_{r,i} - \bar{y}_{r,i}^T \mathbf{A}_r^T \mathbf{P}_{rr} \mathbf{A}_r \bar{y}_{r,i}}{\text{tr}(\mathbf{P}_{rr})}, \quad \mathbf{P}_{rr} = [\mathbf{I} - \mathbf{A}_r]^T [\mathbf{I} - \mathbf{A}_r]. \blacksquare$$

The covariance assumption of error is expressed by $E(\varepsilon_{r,ij}^{(0)}, \varepsilon_{s,i^*j}^{(0)})$, so $\text{Cov}(\varepsilon_{r,ij}^{(0)}, \varepsilon_{s,i^*j}^{(0)}) = \sigma_{r,ij} \sigma_{s,ij}$ to $r = s = 1, 2$ and $i = i^*$, as for $\text{Cov}(\varepsilon_{r,ij}^{(0)}, \varepsilon_{s,i^*j}^{(0)}) = 0$ to $i \neq i^*$. Next, $E(\varepsilon_{r,ij}^{(0)}, \varepsilon_{s,i^*j}^{(0)})$ is described as follows.

$$E(\varepsilon_{r,ij}^{(0)}, \varepsilon_{s,i^*j}^{(0)}) = E\left\{\bar{y}_{r,i}^T [\mathbf{I} - \mathbf{A}_r]^T [\mathbf{I} - \mathbf{A}_s] \bar{y}_{s,i^*}\right\} = E\left\{\bar{y}_{r,i}^T \mathbf{P}_{rs} \bar{y}_{s,i^*}\right\}, \tag{14}$$

where $\mathbf{P}_{rs} = [\mathbf{I} - \mathbf{A}_r]^T [\mathbf{I} - \mathbf{A}_s]$.

Furthermore, the equation (14) is described and the result is obtained at (15).

$$\begin{aligned} E(\bar{y}_{r,i}^T \mathbf{P}_{rs} \bar{y}_{s,i^*}) &= \text{tr}(\mathbf{P}_{rs} \sigma_{r,ij} \sigma_{s,i^*j} \mathbf{I}) + (\mathbf{A}_r \bar{y}_{r,i})^T \mathbf{P}_{rs} (\mathbf{A}_s \bar{y}_{s,i^*}) \\ &= \sigma_{r,ij} \sigma_{s,i^*j} \text{tr}(\mathbf{P}_{rs}) + \bar{y}_{r,i}^T \mathbf{A}_r^T [\mathbf{I} - \mathbf{A}_r]^T [\mathbf{I} - \mathbf{A}_s] \mathbf{A}_s \bar{y}_{s,i^*} \\ &= \sigma_{r,ij} \sigma_{s,i^*j} \text{tr}(\mathbf{P}_{rs}) + \bar{y}_{r,i}^T \mathbf{A}_r^T \mathbf{P}_{rs} \mathbf{A}_s \bar{y}_{s,i^*} \end{aligned} \tag{15}$$

Let $\sigma_{r,ij} \sigma_{s,i^*j} = \sigma_{rs,ij}$, then the estimated variance of the error is as follows.

$$\hat{\sigma}_{rs,ij} = \frac{\bar{y}_{r,i}^T \mathbf{P}_{rs} \bar{y}_{s,i^*} - \bar{y}_{r,i}^T \mathbf{A}_r^T \mathbf{P}_{rs} \mathbf{A}_s \bar{y}_{s,i^*}}{\text{tr}(\mathbf{P}_{rs})}, \quad \mathbf{P}_{rs} = [\mathbf{I} - \mathbf{A}_r]^T [\mathbf{I} - \mathbf{A}_s]. \blacksquare$$

As a result of the theorem, estimation of covariance matrices $\mathbf{\Omega}$ on (9) in the nonparametric bi-response regression model on the longitudinal data based on the penalized spline estimator, it is as follows.

$$\hat{\mathbf{\Omega}} = \begin{bmatrix} \hat{\Sigma}_{11,11} & \mathbf{0} & \dots & \mathbf{0} & \hat{\Sigma}_{12,11} & \mathbf{0} & \dots & \mathbf{0} \\ \mathbf{0} & \hat{\Sigma}_{11,22} & \dots & \mathbf{0} & \mathbf{0} & \hat{\Sigma}_{12,22} & \dots & \mathbf{0} \\ \vdots & \vdots & \ddots & \vdots & \vdots & \vdots & \ddots & \vdots \\ \mathbf{0} & \mathbf{0} & \dots & \hat{\Sigma}_{11,mn} & \mathbf{0} & \mathbf{0} & \dots & \hat{\Sigma}_{12,mn} \\ \hat{\Sigma}_{21,11} & \mathbf{0} & \dots & \mathbf{0} & \hat{\Sigma}_{22,11} & \mathbf{0} & \dots & \mathbf{0} \\ \mathbf{0} & \hat{\Sigma}_{21,22} & \dots & \mathbf{0} & \mathbf{0} & \hat{\Sigma}_{22,22} & \dots & \mathbf{0} \\ \vdots & \vdots & \ddots & \vdots & \vdots & \vdots & \ddots & \vdots \\ \mathbf{0} & \mathbf{0} & \dots & \hat{\Sigma}_{21,mn} & \mathbf{0} & \mathbf{0} & \dots & \hat{\Sigma}_{22,mn} \end{bmatrix} \tag{16}$$

with $\hat{\Sigma}_{rr,ii} = \text{diag}(\hat{\sigma}_{r,i}^2, \hat{\sigma}_{r,i}^2, \dots, \hat{\sigma}_{r,i}^2)$ and $\hat{\Sigma}_{rs,ii} = \text{diag}(\hat{\sigma}_{r,i} \hat{\sigma}_{s,i}, \hat{\sigma}_{r,i} \hat{\sigma}_{s,i}, \dots, \hat{\sigma}_{r,i} \hat{\sigma}_{s,i})$.

5. Simulation Study

The ability of covariance matrix as a weighting in the nonparametric bi-response regression model of the longitudinal data is shown through a simulation study. We use a covariance matrix corresponding to equation (19). Simulated studies were performed on the number of subjects 5, 10 and 30, while each subject was measured from 3 to 5 times the measurement. The correlation between the first and the second response is 0.9 and $\varepsilon_r \square N(0,1)$. The model of each response to the number of knot points of 2 and the lambda is 0.5 is shown in equation (17).

$$\begin{aligned} y_{1,ij} &= f_1(t_{ij}) + \varepsilon_{1,ij}, \quad \varepsilon_{1,ij} \square N(0,1), \\ y_{2,ij} &= f_2(t_{ij}) + \varepsilon_{2,ij}, \quad \varepsilon_{2,ij} \square N(0,1), \end{aligned} \quad (17)$$

where $f_1 = 3.5 + 2t_{ij} - t_{ij}^2 + 2(t_{ij} - 2)_+^2 - 2(t_{ij} - 4)_+^2$ and $f_2 = 6.5 - t_{ij} + 2t_{ij}^2 + 1.5(t_{ij} - 2)_+^2 + 1.5(t_{ij} - 4)_+^2$

We compare the error value of the simulated data with the error value after weight through the covariance matrix. It is shown through Box Plot in figure 1.

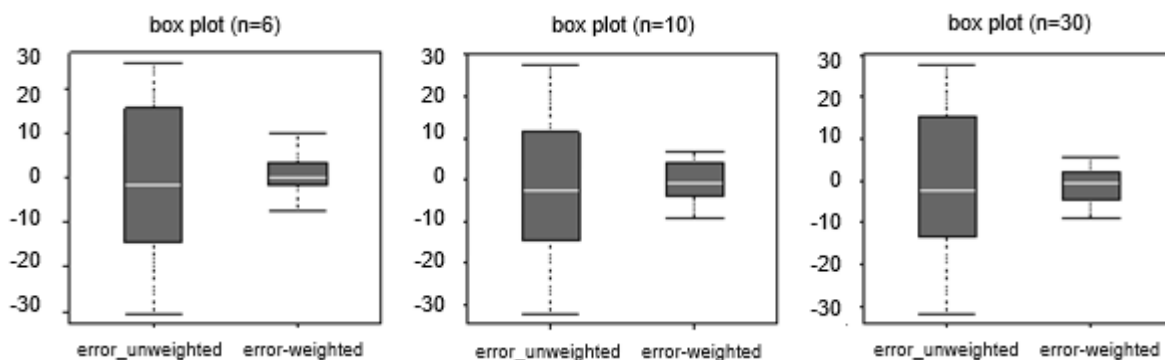


Figure 1. Plots of error of simulation data with error after weight through a matrix of covariance based on penalized spline estimators.

Figure 1 consists of three box plots for each number of subjects 5, 10 and 30. Each box plot shows an error from the model of simulated data without weighted (left) and error after weight with the covariance matrix (right). The results of the analysis show that the error of the simulated data without weighted is greater than the estimated error of the nonparametric bi-response regression model with the covariance matrix. The average error of the model of the covariance matrix rate close to zero with smaller error range. This result shows the superiority of the covariance matrix of error in overcoming the correlation that occurs in the longitudinal data of bi-response through the penalized spline estimator. The simultaneous process between the covariance matrix, knots and smoothing parameters are capable of produce estimation errors of smaller nonparametric bi-response regression models.

6. Conclusion

In this study, we described the covariance matrix estimation of the error in the bi-response longitudinal case through a penalized spline estimator. In addition, through simulation studies, we also demonstrated the ability of the covariance matrix as weight in correlated bi-response data. The result of the covariance matrix estimation through the penalized spline estimator is outlined in Theorem 1, and then it used in the simulation study. Our results have shown that the use of the covariance matrix as weight as set forth in Theorem 1 is capable of providing a smaller error value. The error value is shown through the box plot on several simulations of a number of different subjects.

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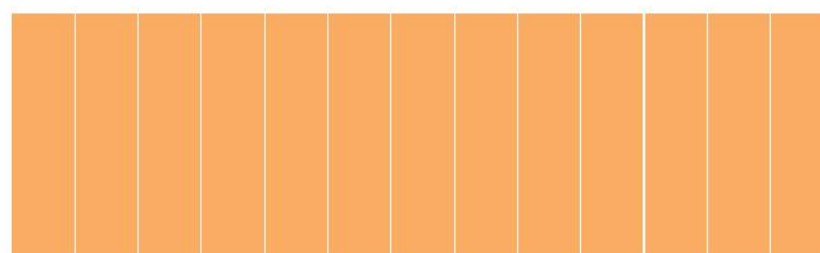
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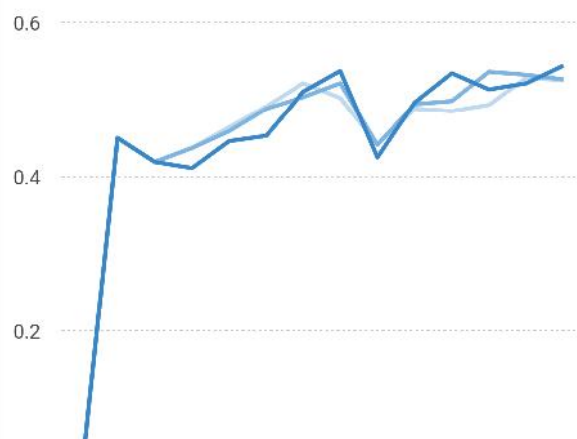


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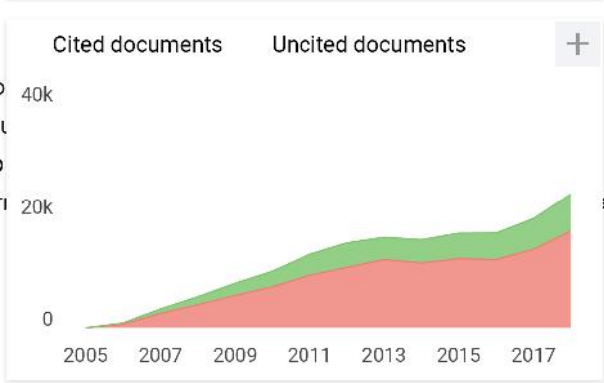
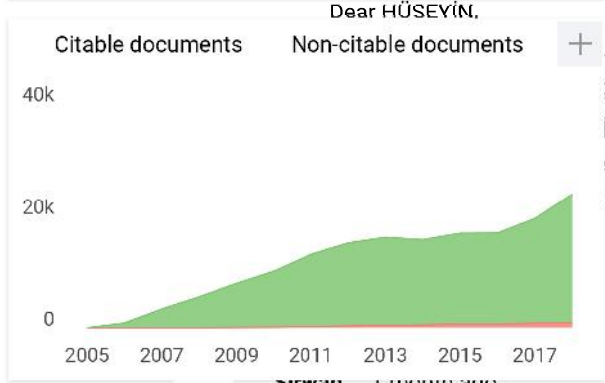
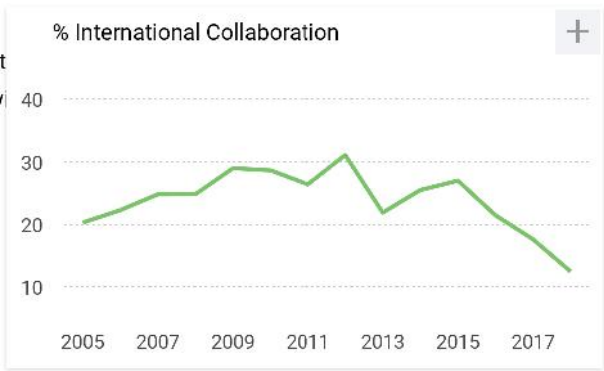
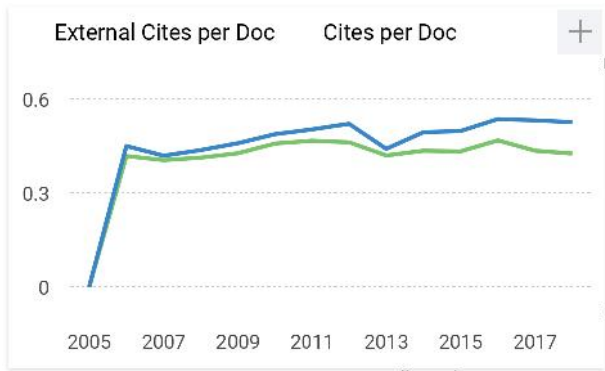


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