

DAFTAR PUSTAKA

- [1] Alexander, Carol, 2008, *Market Risk Analysis IV*, Edisi ke-4, England, John Wiley & Sons Ltd.
- [2] Abhay K Singh, David E Allen & Robert J Powell, 2011, *Value at Risk Estimation Using Extreme Value Theory, International Congress on Modelling and Simulation*.
- [3] Y, Subrata, 2010, *Portofolio*, Bab II Tinjauan Teoritis, Sumatera Utara, Universitas Sumatera Utara.
- [4] Tandelilin, Erduardus, 2001, *Analisis Investasi dan Manajemen Portofolio*, Yogyakarta, Universitas Gajah Mada.
- [5] Sudaryanto, Bambang, 2001, *Pemilihan Portofolio Optimal Index Saham LQ-45 Di Bursa Efek Jakarta*, Tesis Universitas Diponegoro, Hal 12-13.
- [6] M.si,Alteza Muniya, 2010, *Diktat Manajemen Investasi, Diktat*, Hal 7. Yogyakarta, Universitas Negeri Yogyakarta.
- [7] SE,. Welly Utomo, 2007, *Analisis Pengaruh Beta dan Varian Return Saham terhadap Return Saham*, *Tesis*, Semarang, Universitas Diponegoro.
- [8] Hull, John C., 2009, *Options, Futures, And Other Derivatives* ,Edisi Ke-7, Canada, University Of Toronto.
- [9] M.Si., Abdul Aziz, 2007, *Ekonometrika Teori dan Analisis Matematis, Buku Ajar*, Malang, Universitas Islam Negeri Malang.
- [10] Ping-Chen Lin & Po-Chang Ko, 2009, *Portfolio value-at-risk forecasting with GA-based extreme value theory*, *Journal of Applied Sciences*, Vol. 36, Pages 2503-2512.
- [11] Dr., Starzyk J. A., 2005, *Computer Aided Analysis of Electronic Networks, materials in this lecture are from the notes of EE219A UC-berkeley*, Ohio University, Athens,OH,45701.
- [12] Yustika Desi Wulan Sari & Sutikno, 2013, *Estimasi Parameter Generalized Pareto Distribution Pada Kasus Identifikasi Perubahan Iklim di Sentra Produksi Padi Jawa Timur*, *Jurnal Sains dan Seni POMITS*, Vol. 2, No.2.
- [13] Fernandez, Viviana., *Extreme Value Theory And Value At Risk*, *Journal of Center for Applied Economics, Department of Industrial Engineering*, University of Chile.
- [14] Basuki, Achmad, 2003, *Suatu Alternatif Penyelesaian Permasalahan Searching, Optimasi dan Machine Learning*, Bahan Kuliah, Politeknik Elektronika Negeri Surabaya.
- [15] Capinski, Marek & Tomasz Zastwniak, 2013, *Mathematics for Finance : An Introduction to Financial Engineering*, Springer.