

DAFTAR PUSTAKA

- [1] Malika, Rosna., Sutikno. (2010). Declustering Peaks Over Threshold Pada Data Curah Hujan Ekstrem Dependen di Sentra Produksi Padi Jawa Timur. Intitute Teknologi Nasional (13)
- [2] Adiperdana A; Suwignjo P; Rusdiansyah A. (2009). Analisis Value at Risk Menggunakan Metode Extreme Value Theory-Generalized Pareto Distribution dengan Kombinasi Algoritma Meboot dan Teori Samad-Khan. Journal of Insurance, 1-5 (5)
- [3] Lee, David,. Keung, Wai,. Tony S. (2012). Modeling insurance claims via a mixture exponential model combined with .peaks-over-threshold approach. Journal of Insurance: Mathematics and Economics, 1-7.
- [4] Bolviken, Erik . (2014). Computation and Modelling in Insurance and Finance. Cambridge : University Printing House.
- [5] Quiroga, Hector. (2008). The Auto Policy and The Claim Investigation Process. Washingtone : Spokane USA.
- [6] Dipak K; Dey,Jun Yan. (2016). Extreme Value Modeling and Risk Analysis: Methods and Applications. New york : CRC press
- [7] Harinaldi M. (2005). Prinsip Statistik U/teknik & Sains. Bandung : Erlangga
- [8] Mengersen ,Kerrie., Robert, Mike, Christian.(2011). Mixtures: Estimation and Applications. West Sussex
- [9] Zahara, Umami;M. Sjahid Akbar; Haryono. (2012). Penggunaan Metode VaR (Value at Risk) dalam Analisis Risiko Investasi Saham dengan Pendekatan Generalized Pareto Distribution (GPD). JURNAL SAINS DAN SENI ITS Vol. 1, No. 1, (Sept. 2012) ISSN: 2301-928X
- [10] Dempster A., Laird N., and Rubin D. (1977). Maximum Likelihood From Incomplete Data Via the EM Algorithm. Journal of the Royal Statistical Society, Series B, 39(1): 1-38.
- [11] J. McNeil ,Alexander,. Frey Rudiger. (1999). Estimation of Tail-Related Risk Measures for Heteroscedastic Financial Time Series: an Extreme Value Approach. 3-9.
- [12] Alamah, Fauzah. (2013). Analisis Risiko pada Portofolio Syariah dengan Pemodelan Value At Risk (Var) Block Maxima Generalization Extreme Value, journal of Konvegenasi, 2-4.
- [13] Gede, I;Dharmawan, Komang; Putu, Luh. (2015). Penentuan Nilai Value At Risk Pada Saham Ihsng Menggunakan Model Geometric Brownian Motion Dengan Lompatan . Jurnal Matematika Vol. 4 67-73
- [14] Adiperdana, Angga; Suwignjo, Patdono; Rusdiansyah, Ahmad. (2010). Analisis Value at Risk Menggunakan Metode Extreme Value Theory-Generalized Pareto Distribution dengan Kombinasi Algoritma Meboot dan Teori Samad-Khan (Studi Kasus PT.X) .