Daftar Pustaka

1. Black, F., & Scholes, M. (1973). The Pricing of Option and Corporate Liabilities. *The Journal of Political Economy*, 81, 637-654.

2. Cristianini, N., & Shawa-Taylor, J. (2000). Combining forecasts: A review and annotated bibliography with discussion. *International Journal of Forecasting*, 5,559–608.

3. Huang, S.-C. (2007). Expert Systems with Application. *Online option price forecasting by using unscented Kalman filters*, 7.

4. Johnson, B. (2008). *Options Trading 101.* New York: Morgans.James.

5. Julier, S. J., & Uhlmann, J. K. (1997). A new extension of the Kalman filter to nonlinear systems. *The proceedings of AeroSense: the 11th international symposium on aerospace/defense sensing, simulation and controls, multi sensor fusion, tracking and resource management II SPIE*.

6. Kandepu, R., Imsland, L., & Bjarne, A. F. (2008). ConstrainedState Estimation Using the Unscented Kalman Filter.

7. Schelkopf, B., Burges, C. J., & Smole, A. J. (1999). *Advances in kernel methods – support vector learning.* Cambridge, MA: MIT Press.

8. Terui, N., & Dijk, H. K. (2002). Combined forecasts from linear and nonlinear time series models. *International Journal of Forecasting*, 18,421–438.

9. Vapink, V. N. (19965). *The nature of statistical learning theory.* New York: Springer.

10. Wan, E. A., & van der Merwe, R. (2000). The unscented Kalman filter for nonlinear estimation. *In Proceedings of symposium 2000 on adaptive systems for signal processing, communication and control (AS-SPCC). IEEE Press*.