

DAFTAR PUSTAKA

- Ahmad, K. (1996). *Dasar-Dasar Manajemen Investasi*. PT Rineka Cipta, Jakarta.
- Dudewicz, Edward J. & Mishra, Satya N. (1995). *Statistika Matematika Modern*. Penerjemah RK. Sembiring. ITB, Bandung.
- Elton, Edwin J. & Gruber, Martin J. (1991). *Portfolio Teori and Management Investment*. John Wiley and Sons, New York.
- Hogg, Robert V. & Craig Allen T. (1995). *Introduction to Mathematical Statistics*. Prentice-Hall, New Jersey.
- Jones, Charles P. (1993). *Investments Analysis and Management*. John Wiley and Sons, New York.
- Kartiko, Sri Haryatmi. (1988). *Metode Statistik Multivariat*. Karunika UT, Jakarta.
- Mood, Alexander M., Graybill, Franklin A. & Boes, Duane C. (1913). *Introduction To The Theory of Statistics* 3th Ed. McGraw-Hill, Singapore.
- Parzen, E. (1952). *Stochastic Processes*. Holden-Day, Inc, California.
- Reilly, Frank K. (1975). *Readings and issues in investments*. The Dryden Press, Illinois.
- Sharpe, William F., Alexander, Gordon J. & Bailey, Jeffrey V. (1997). *Investasi*. Ed. ke-4. Penerjemah Henry Njooliangtik dan Agustiono. PT Prenhalindo, Jakarta.
- Soejoeti, Zanzawi. (1984). *Metode Statistik II*. Depdikbud UT, Jakarta.
- Srinivasan, S.K. & Mehata, K.M. (1976). *Stochastic Processes*. Mc. Graw-Hill, New Delhi.
- Supranto, J. (1984). *Ekonometrik Ed. ke-2*. Lembaga Penerbit Fakultas Ekonomi UI, Jakarta.
- Supranto, J. (1987). *Matematika untuk Ekonomi dan Bisnis*. Lembaga Penerbit FE UI, Jakarta.