

## DAFTAR PUSTAKA

- [1] E. Tandelilin, *Analisis Investasi dan Manajemen Portofolio*, Yogyakarta: BPFE Yogyakarta, 2001.
- [2] A. Halim, *Analisis Investasi Edisi Kedua*, Jakarta: Salemba Empat, 2005.
- [3] H. Markowitz, "Portofolio Selection," *Journal of Finance*, vol. 7, pp. 77-91, 1952.
- [4] R. Tunggadewi, 2018, "Optimalisasi Portofolio dengan Membandingkan Metode Mean Variance Model dan Metode Semi-Mean Variance Model," *Skripsi*, Fakultas Sains dan Matematika, Universitas Diponegoro, Semarang.
- [5] H. Chairi, 2018, "Pengalokasian Aset Menggunakan Pendekatan Analytical Hierarchy Process (AHP) dan Goal Programming," *Skripsi*, Fakultas Sains dan Matematika, Universitas Diponegoro, Semarang.
- [6] H. Konno and H. Yamazaki, "Mean Absolute Deviation Portfolio Optimization Model and Its Applications to Tokyo Stock Market," *Management Science Journal*, vol. 37, pp. 519-531, 1991.
- [7] J. Hartono, *Teori Portofolio dan Analisis Investasi*, Yogyakarta: BPFE, 2013.
- [8] S. Husnan, *Dasar-Dasar Teori Portofolio dan Analisis Sekuritas*, Yogyakarta: UPP AMP YKPN, 2005.
- [9] L. Quigley, 2008, "Statistical Analysis of the Log Returns of Financial Assets," *BSc in Financial Mathematics*, University of Limerick, Ireland.
- [10] A. Somantri, D. A. I. Maruddani and A. Hoyyi, "Pengukuran Resiko Kredit Obligasi Korporasi dengan Credit Value At Risk (CVAR) dan Optimalisasi Portofolio Menggunakan Metode Mean Variance Efficient Portofolio (MVEP)," *Jurnal Gaussian*, vol. 2, pp. 147-156, 2013.

- [11] D. N. Gujarati, *Dasar-Dasar Ekonometrika*, Jakarta: Erlangga, 2006.
- [12] H. Anton and C. Rorres, *Aljabar Linear Elementer Versi Aplikasi*, Jakarta: Erlangga, 2004.
- [13] H. Anton and C. Rorres, *Aljabar Linear Elementer*, Jakarta: Erlangga, 2014.
- [14] H. Ricardo, *A Modern Introduction to Linear Algebra*, New York: CRC Press, 2010.
- [15] Kartono, *Kalkulus Banyak Variabel*, Yogyakarta: Matematika, 2016.
- [16] S. M. Bazaraa and C. M. Shetty, *Nonlinear Programming*, Singapore: John Wiley and Sons, 1979.
- [17] B. Irawanto, B. Surarso and Sarwadi, *Buku Ajar Program Linier*, Semarang: Lab. Matematika Terapan, 2004.
- [18] J. J. Siang, *Riset Operasi dalam Pendekatan Algoritmis*, Yogyakarta: Penerbit Andi, 2011.
- [19] H. A. Parhusip, *Optimasi Taklinear*, Salatiga: Tisara Grafika, 2014.
- [20] B. Bower and P. Wentz, "Portfolio Optimization: MAD vs. Markowitz," *Rose-Hulman Undergraduate Mathematics Journal*, vol. 6, no. 2, pp. 1-16, 2005.
- [21] P. Gupta, M. K. Mehlawat, M. Inuiguchi and S. Chandra, *Fuzzy Portfolio Optimization*, Berlin: Springer-Verlag, 2014.
- [22] B. Indonesia. [Online]. Available: <https://www.bi.go.id/id/moneter/bi-7day-RR/data/Contents/Default.aspx>. [Accessed 5 Juli 2019].

[23] B. E. Indonesia. [Online]. Available: <http://www.investing.com>. [Accessed 5 Juli 2019].