

DAFTAR PUSTAKA

- [1] Tandelilin E, *Analisis Investasi dan Manajemen Portofolio*, Edisi Pert. Yogyakarta: BPFE Yogyakarta, 2007.
- [2] H. and Saud, *Dasar-dasar Teori Portofolio dan Analisis Sekuritas*, Edisi Keem. Yogyakarta: UPP STIM YKPN Yogyakarta, 2009.
- [3] Markowitz H, *Portfolio Selection: Efficient Diversification of Investment.*, Edisi Pert. New York: John Wiley and Sons, 1959.
- [4] Markowitz H, “Foundations of Portfolio Theory,” *J. Finance*, pp. 469–477.
- [5] Cumova D & Nawrocki D, “A Symmetric LPM Model for Mean-Semivariance Optimization,” *J. Econ. Business*, vol. 63, pp. 217–236, 2007.
- [6] M. A. Luís Lobato Macedo, Pedro Godinho, “Mean-semivariance portfolio optimization with multiobjective evolutionary algorithms and technical analysis rules,” *Sci. Direct*, vol. 79, pp. 33–43, 2017, doi: <http://dx.doi.org/10.1016/j.eswa.2017.02.033>.
- [7] R. F. U. Anjar Pratiwi, Deni Saepudin, “Optimasi Portofolio Mean Semivariance dengan Metode Algoritma Genetika Multiobjective NSGA II,” *E-proceeding Eng.*, vol. 5, pp. 8269–8280, 2018.
- [8] D. S. Khoirunnisa Ulayya, “Optimasi Portofolio Mean-semivariance dengan Algoritma Genetika,” *E-proceeding Eng.*, vol. 5, pp. 8259–8268, 2018.
- [9] G. Grahandika, “Pembentukan Portofolio Saham Yang Optimal Dengan Model Risiko Mean- Semi Variance Menggunakan Algoritma Genetika,” Universitas Diponegoro, 2019.
- [10] Saud dan Husnan, *Dasar-dasar Teori Portofolio dan Analisis Sekuritas*, Edisi Keem. Makassar: STIE YKPN, 2005.
- [11] Jogiyanto, *Teori Portofolio dan Analisis Investasi Yogyakarta*. Yogyakarta: BPFE Yogyakarta, 2000.
- [12] Bursa Efek Indonesia, “Harga Penutupan Saham Periode Desember 2018-Desember 2019,” 2019. www.idx.co.id (accessed Jan. 01, 2020).
- [13] J. Hartono, *Teori Portofolio dan Analisis Investasi*. Yogyakarta: BPFE

Yogyakarta, 2010.

- [14] & M. A. Bodie Z, Kane A, *Investment*. New York: The McGraw Hill, 2011.
- [15] & Y. F. (Yang CW, Hung K, “A note on Markowitz risk minimization and the Sharpe angle maximization models. *Advance in Investment Analysis and portofolio management*,” vol. 9, pp. 21–29, 2002.
- [16] M. E. Lee J. Bain, *INTRODUCTION TO PROBABILITY AND MATHEMATICAL STATISTICS*, 2nd ed. Rolla: Duxbury Press, 1992.
- [17] Sudaryono, *Statistika Probabilitas - Teori dan Aplikasi*. Yogyakarta: Andi, 2012.
- [18] L. J. Bain & M. Engelhardt, *Introduction to Probability and Mathematical Statistic*, Second Edi. California: Duxbury Press, 1992.
- [19] Siswanto, *Operation Research*, 1st ed. Jakarta: Erlangga, 2006.
- [20] (S. M. Bazaraa & C. M. Shetty, *Nonlinier Programming*. Singapore: John Wiley and Sons, 1979.
- [21] JJ Siang, *Riset Operasi dalam Pendekatan Algoritma*. Yogyakarta: Andi, 2011.
- [22] E Zitzler, *Evolutionary Algorithm for Multiobjective Optimization : Method and Application. PhD Teshis, ETH Zurich, Switzerland, 1999*. 1999.
- [23] C. S. J Sundar Deb, Rao N, “Reference Point Based Multiobjective Optimization using Evolutionary Algorithms,” *Int. J. Comput. Intell. Res.*, vol. 3, pp. 273–286, 2006.
- [24] T. Fifin Sonata, Muhammad Zarlis, “Optimasi Makespan dan Total Tardiness Dalam Penjadwalan Mesin Produkti Type Flow Shop Menggunakan metode Non-Dominated Genetic Algorithm (NSGA II).,” *J. Teknol. Inf. dan Komun.*, vol. 5, pp. 1–12, 2016.
- [25] T. Deb, K, Pratap, A, Argawal, S, & Meyarivan, “A fast elitist multiobjective genetic algorithm: NSGA – II,” *IEEE Trans Evol Comput*, pp. 182–197, 2002.
- [26] P. W. Budi Santoso, *Metode Metaheuristik: Konsep dan Implementasi*. Surabaya: ITS Tekno Sains, 2010.

- [27] Akhmad Yusuf, “Pembentukan Portfolio Reksadana Saham Optimal dengan Menggunakan Algoritma Multiobjektif,” Institut Pertanian Bogor, 2012.
- [28] Amanda Putri Nabilla, “Penentuan Strategi Opsi: Analisis Sisi Pembeli,” Institut Teknologi Bandung, 2016.
- [29] P. Gupta, M. K. Mehlawat, M. Inuiguchi, and S. Chandra, *Fuzzy Portfolio Optimization*. Berlin: Springer-Verlag, 2014.
- [30] Y. Y. Harry Markowitz, Peter Todd, Ganlin Xu, “Computation of mean-semivariance efficient sets by the Critical Line Algorithm,” *Ann. Oper. Res.*, vol. 45, pp. 307–317, 1993.
- [31] Javier Estrada, “Mean-Semivariance Optimization: A Heuristic Approach,” *J. Appl. Financ.*, pp. 57-72., 2008.
- [32] K. L. K. Metaxiotis 1, “Multiobjective Evolutionary Algorithms for Portfolio Management: A comprehensive literature review,” *Expert Syst. Appl.*, vol. 39, pp. 11685–11698, 2012.
- [33] R. Sudhansu KumarMishra, Ganapati Panda, “A comparativeperformanceassessmentofasetofmultiobjective algorithmsforconstrainedportfolioassetsselection,” *SwarmandEvolutionaryComputation*, vol. 16, pp. 38–51, 2014.
- [34] Wayan Firdaus Mahmudy, *Algoritma Evolusi*. Malang: Universitas Brawijaya, 2014.