

## **DAFTAR PUSTAKA**

- [1] L. W. Petersen, *Introduction to Investment and Finance* 1st edition, bookboon, 2017.
- [2] Z. Zubir, *Manajemen Portofolio Penerapannya dalam Investasi*, Jakarta Selatan: Salemba Empat, 2011.
- [3] G. D. E., *Genetic Algorithms in Search, Optimization and Machine*, Addison-Wesley Publishing Company Inc, 1989.
- [4] W. F. Mahmudy, *Algoritma Evolusi*, Malang: Program Teknologi Informasi dan Ilmu Komputer, Universitas Brawijaya, 2013.
- [5] H. Abdul, *Analisis Investasi*. Edisi Kedua, Jakaarta: Salemba Empat, 2005.
- [6] E. Tandelilin, *Analisis Investasi dan Manajemen Portofolio*, Yogyakarta: BPFE, 2010.
- [7] S. Husnan, *Dasar-Dasar Teori Portofolio dan Analisis Sekuritas*, Edisi keempat, Yogyakarta: UPP AMP YKPN, 2005.
- [8] Buku Panduan Indeks Harga Saham BEI, Jakarta, 2010.
- [9] E. Tandelilin, *Analisis Investasi dan Manajemen Portofolio*, Edisi Pertama, Yogyakarta: BPFE Yogyakarta, 2001.
- [10] J. Hartono, *Teori Portofolio dan Analisis Investasi*, Edisi Keenam, Yogyakarta: BPFE, 2009.

- [11] P. Gupta, M. K. Mehlawat dan S. Chandra, *Fuzzy Portfolio Optimization*, Springer, 2014.
- [12] L. Quigley, “Statistical Analysis of the Log Returns of Financial Assets,” BSc in Financial Mathematics, University of Limerick, Ireland, 2008.
- [13] D. N. Gujarati, *Dasar-dasar Ekonometrika*, Jakarta: Erlangga, 2006.
- [14] Sudaryono, *Statistika Probabilitas - Teori dan Aplikasi*, Yogyakarta: ANDI, 2012.
- [15] L. J. Brain dan M. Engelhardt, *Introduction to Probability and Mathematical Statistic Second Edition*, California: Duxbury Press, 1992.
- [16] S. M. Bazaraa dan C. M. Shetty, *Nonlinear Programming*, John Wiley and Sons, 1979.
- [17] Kartono, *Kalkulus Banyak Variabel*, Yogyakarta: Matematika, 2016.
- [18] J. J. Siang, *Riset Operasi dalam Pendekatan Algoritmis*, Yogyakarta: Penerbit Andi, 2011.
- [19] H. A. Parhusip, *Optimasi Taklinear*, Salatiga: Tisara Grafika, 2014.
- [20] Suyanto, *Algoritma Genetika dalam MATLAB*, Yogyakarta: ANDI, 2005.
- [21] S. T, *Kecerdasan Buatan*, Yogyakarta: ANDI, 2011.
- [22] Michalewicz, *Genetic Algorithms + Data Structures = Evolution Programs*, Springer-Verlag, Heidelberg, 1996.
- [23] S. N. Sivanadam dan S. N. Deepa, *Introduction to Genetic Algorithms*, New York: Springer, 2008.

- [24] S. & Mehta, “Review Paper of Various Selection Methods in Genetic Algorithm,” *International Journal of Advanced Research in Computer Science and Software Engineering*, vol. 3, July 2013.
- [25] M. W. M. R. dan L. L. , “Optimization of part type selection and loading problem with alternative production plans in flexible manufacturing system using hybrid genetic algorithms - Part 1: modelling and representation,” *5th International Conference on knowledge and smart technology (KST)*, pp. pp 75 - 80, 2013.
- [26] W. F. Mahmudy, R. M. Marian dan L. , “Optimization of part type selection and loading problem with alternative production plans in flexible manufacturing system using hybrid genetic algorithms – Part 1: modelling and representation,” dalam *5th International Conference on Knowledge and Smart Technology (KST)*, Chonburi, Thailand, 2013.