



## **DAFTAR PUSTAKA**

- Acharya, V.V., Santos, J., dan Yorulmazer, T., 2010, Systemic Risk and Deposit Insurance Premiums, *Economic Policy Review*, 16, 89-99.
- Allen E., 2007, *Modeling with Itô Stochastic Differential Equations*, Springer, Dordrecht.
- Bain L.J. dan Engelhardt, M., 1992, *Introduction to Probability and Mathematical Statistics*, Duxbury, California.
- Black, F. dan Scholes, M., 1973, The Pricing of Option and Corporate Liabilities, *Journal of Political Economy*, 81, 637-659.
- Bringham, E.F. dan Houston, J.F., 2017, *Fundamentals of Financial Management*, Cengage Learning, Boston.
- Dickson, D.C.M., Hardy, M.R., dan Waters, H.R., 2009, *Actuarial Mathematics for Life Contingent Risks*, Cambridge University Press, New York.
- Durrett, R., 2012, *Essentials of Stochastic Processes*, Springer Science+Business Media, London.
- Hogg, R.V., McKean, J.W., dan Craig, A.T., 2013, *Introduction to Mathematical Statistics*, Pearson Education, Inc., Boston.
- Hull, J.C., 2015, *Options, Futures, and Other Derivatives*, Pearson Education, Inc., New Jersey.
- Ibrahim, T. dan Ragimun, 2011, Moral Hazard dan Pencegahannya pada Industri Perbankan di Indonesia, <http://www.kemenkeu.go.id/>, diakses 25 April 2018.
- Iskandar, S., 2013, *Akuntansi Perbankan dalam Rupiah dan Valuta Asing*, Penerbit IN MEDIA, Jakarta.



Lee, S.C., Lin, C.T., dan Tsai, M.S., 2015, The Pricing of Deposit Insurance In The Presence of Systematic Risk, *Journal of Banking and Finance*, 51, 1-11.

Merton, R.C., 1997, An Analytic Derivation of the Cost of Deposit Insurance and Loan Guarantees, *Journal of Banking and Finance*, 1, 3-11.

Ognjenovic, D., 2017, *Deposit Insurance Schemes*, Springer Nature, Cham.

Ronn, E.I. dan Verma, A.K., 1986, Pricing Risk-Adjusted Deposit Insurance: An Option-Based Model, *The Journal of Finance*, 41, 871-895.

Rosadi, D., 2011, *Analisis Ekonometrika & Runtun Waktu Terapan dengan R*, Penerbit ANDI, Yogyakarta.

Rosadi, D., 2010, *Diktat Kuliah Manajemen Resiko Kuantitatif*, Program Studi Statistika FMIPA UGM, Yogyakarta.

Ross, S.M., 1996, *Stochastic Processes*, John Wiley & Sons, Inc., Canada.

Shynk, J.J., 2013, *Probability, Random Variables, and Random Processes : Theory and Signal Processing Applications*, John Wiley & Sons, Inc., New Jersey.

Simorangkir, I., 2011, Penyebab Bank Runs di Indonesia: Bad Luck atau Fundamental?, *Buletin Ekonomi Moneter dan Perbankan*, 14, 51-77.

Promislow, S.D., 2015, *Fundamentals of Actuarial Mathematics*, John Wiley & Sons, Ltd., West Sussex.

Verbeek, M., 2012, *A Guide to Modern Econometrics*, John Wiley & Sons, Inc., New York.

Wackerly, D.D., Mendenhall, W., dan Scheaffer, R.L., 2008, *Mathematical Statistics with Applications*, Thomson Learning, Inc., California.

Zhang, Y. dan Shi, B., 2017, Systematic Risk and Deposit Insurance Pricing: Based On Market Model and Option Pricing Theory, *China Finance Review International*, 7, 390-406.