

DAFTAR PUSTAKA

- Anggoro, B. S., 2015, Sejarah Teori Peluang dan Statistika, *Al-Jabar: Jurnal Pendidikan Matematika*, 6(1) : 13-24.
- Banerjee, A, dan Yakovenko, V. M., 2010, Universal patterns of inequality, *New Journal of Physics*, 12(7) : 075032.
- Bauwens, L., Rime, D, dan Sucarrat, G., 2008, *Exchange rate volatility and the mixture of distribution hypothesis. In High Frequency Financial Econometrics* (pp. 7-29), Physica-Verlag HD.
- Berlianta, H. C., 2005, *Mengenal Valuta Asing*, Yogyakarta : Gadjah Mada University Press.
- Breuer, H. P. dan Petruccione, F., 2002, *The Theory of Open Quantum System*, Oxford University Press Inc, New York.
- Caticha, A., 2008, Lectures on probability, entropy, and statistical physics, *arXiv preprint arXiv:0808.0012*.
- Chung, K. L. dan AitSahlia, F., 2006, *Elementary probability theory: with stochastic processes and an introduction to mathematical finance*, Springer Science & Business Media.
- Dash, K. C., 2014, *Evolution of econophysics. In Econophysics of agent-based models* (pp. 235-285), Springer, Cham.
- Dragulescu, A. dan Yakovenko, V. M., 2000, Statistical mechanics of money, *The European Physical Journal B-Condensed Matter and Complex Systems*, 17(4) : 723-729.
- Drăgulescu, A. dan Yakovenko, V. M., 2001, Exponential and power-law probability distributions of wealth and income in the United Kingdom and the United States, *Physica A: Statistical Mechanics and its Applications*, 299(1-2) : 213-221.
- Evans, M., Hastings, N. dan Peacock, B., 2000, *Statistical Distribution : 3rd edition*, Wiley, New York.
- Everitt, B. dan Skrondal, A., 2010, *The Cambridge Dictionary of Statistic : 4th edition*, Cambridge University Press, Cambridge.
- Gnedenko, B. V. dan Ushakov, I. A., 2018, *Theory of probability*. Routledge.
- Gorban, A. N., 2018, Hilbert's sixth problem: the endless road to rigour, *Philosophical Transactions of the Royal Society A: Mathematical, Physical and Engineering Sciences*, 376(2118) : 20170238.
- Grimmett, G. dan Welsh, D., 2014, *Probability: an introduction*, Oxford University Press.
- Grinstead, C. M. dan Snell, J. L., 1997, *Introduction to probability*, American Mathematical Soc.
- Jovanovic, F. dan Schinckus, C., 2017, *Econophysics and financial economics: An emerging dialogue*, Oxford University Press.
- Kartono, A., Febriyanti, M. dan Wahyudi, S. T., 2020, Predicting foreign currency exchange rates using the numerical solution of the incompressible Navier–Stokes equations, *Physica A: Statistical Mechanics and its Applications*, 560 : 125191.
- Krane, K. S. dan Halliday, D., 1988, *Introductory Nuclear Physics (Vol. 465)*, New

York : Wiley.

Krugman, P. R. dan Obstfeld, M., 2009, *International economics: Theory and policy*, Pearson Education.

Mankiw, N. G., 2013, *Macroeconomics*, New York :Worth Publishers.

Mankiw, N. G., 2014, *Principles of economics*, Cengage Learning.

Mantegna, R. dan Stanley, H. E., 2000, *An introduction to econophysics*, Cambridge University Press.

Markova, M., 2019, Foreign exchange rate forecasting by artificial neural networks. In *AIP Conference Proceedings* (Vol. 2164, No. 1, p. 060010). AIP Publishing LLC.

Mbele Bidima, M. L. dan Rásonyi, M., 2012, On long-term arbitrage opportunities in Markovian models of financial markets, *Annals of Operations Research*, 200(1) : 131-146.

Parameswaran, S. K., 2011, *Fundamentals of financial instruments: An introduction to stocks, bonds, foreign exchange, and derivatives*, John Wiley & Sons.

Porter, T. M., 1986, *The Rise of Statistical Thinking, 1820 – 1900*, Princeton, NJ: Princeton University Press.

Ross, S. M., 2014, *Introduction to probability models*, Academic press.

Saefuddin, A., Notodiputro, K. A., Alamudi, A. dan Sadik, K., 2009, *Statistika Dasar*, Jakarta: Grasindo.

Sinha, S. dan Kovur, U., 2014, *Uncovering the network structure of the world currency market: Cross-correlations in the fluctuations of daily exchange rates. In Econophysics of agent-based models* (pp. 203-218), Springer, Cham.

Spanos, A., 1999, *Probability Theory and Statistical Inference: Econometric Modeling with Observational Data*, Cambridge University Press, Cambridge.

Ullrich, C., 2009, *Forecasting and hedging in the foreign exchange markets* (Vol. 623), Springer Science & Business Media.

Wang, P., Wang. dan Wetzel-Vandai., 2009, *The economics of foreign exchange and global finance*, Springer Berlin, Heidelberg.

Yakovenko, V. M., Silva, A. C. dan Prange, R. E., 2003, Time evolution of the probability distribution of returns in the Heston model of stochastic volatility compared with the high-frequency stock-market data. In *Europhysics Conference Abstracts (ECA)* (Vol. 27, No. C, pp. A42-A42). European Physical Society.

Yakovenko, V. dan Silva, A. C, 2005, *Econophysics of wealth distributions*. by A. Chatterjee, S. Yarlagadda, and BK Chakrabarti. Springer. Chap. Two-class Structure of Income Distribution in the USA: Exponential Bulk and Power-law Tail.

