



DAFTAR PUSTAKA

- Bank For International Settlements, 2019, Triennial Central Bank Survey Foreign Exchange Turnover in April 2019, www.bis.org/statistics/rpfx19.htm, diakses 15 Desember 2021.
- Bhar, R. dan Hamori, S., 2004, *Hidden Markov Models Application to Financial Economics*, Kluwer Academic Publishers, United States of America.
- Blackwell, C., 2018, Power Laws in Real Estate Prices? Some Evidence, *The Quarterly Review of Economics and Finance*, 69: 90-98.
- Bremaud, P., 2013, *Markov Chains: Gibbs Fields, Monte Carlo Simulation, and Queues*, Springer Science & Business Media, New York.
- Breuer, H.-P. dan Petruccione, F., 2002, *The Theory of Open Quantum System*, Oxford University Press Inc, New York.
- Clauzet, A., Shalizi, C.R. dan Newman, M.E.J., 2009, Power-Law Distributions in Empirical Data, *SIAM Review*, 51(4) : 661–703.
- Dufrenot, G. dan Paret, A.C., 2019, Power-Law Distribution in The External Debt-to-Fiscal Revenue Ratios: Empirical Evidence and A Theoretical Model, *Journal of Macroeconomics*, 60 : 341-359.
- Evans, M., Hastings, N. dan Peacock, B., 2000, *Statistical Distribution : 3rd edition*, A Wiley-Interscience Publication, New York.
- Everitt, B. dan Skrondal, A., 2010, *The Cambridge Dictionary of Statistic : 4th edition*, Cambridge University Press, Cambridge.
- Ghashghaie, S., Breymann, W., Peinke, J., Talkner, P. dan Dodge Y., 1996, Turbulent Cascades in Foreign Exchange Markets, *Nature (London)*, 381 : 767-770.
- Grinstead, C.M. dan Snell, J.L., 2009, *Grinstead and Snell's Introduction to Probability*, University Press of Florida, Florida.
- Henao-Londono, J.C. dan Guhr, T., 2021, Foreign Exchange Markets: Price Response and Spread Impact, *Physica A*, 589 : 126587.
- Hull, J.C., 2006, *Option, Futures and Other Derivatives*, Pearson Prentice Hall, Upper Saddle River, NJ.
- Ishizaki, R. dan Inoue, M., 2018, Time-Series Analysis of Multiple Foreign Exchange Rates Using Time-Dependent Pattern Entropy, *Physica A*, 490 : 967-974.
- Ishizaki, R. dan Inoue, M., 2020, Analysis of Local and Global Instability in Foreign Exchange Rates Using Short-Term Information Entropy, *Physica A*, 555 : 124595.
- Johnson, N.A. dan Johnson, N.F., 2015, An Explanation for The Universal 3.5 Power-Law Observed in Currency Markets, *Results in Physics*, 6 : 48-49.
- Jovanovic, F. dan Schinckus, C., 2017, *Econophysics and Financial Economics An Emerging Dialogue*, Oxford University Press, New York, United States of America.
- Kartono, A., Febriyanti, M., Wahyudi, S.T. dan Irmansyah., 2020. Predicting Foreign Currency Exchange Rates Using The Numerical Solution of The Incompressible Navier–Stokes Equations, *Physica A*, 560 : 125191.



- Kolmogorov, A.N., 1956, *Foundations of The Theory of Probability*, Chelsea Publishing Company, New York.
- Liou, K.N., 2002, *An Introduction to Atmosphere Radiation (Vol 84)*, Academic Press an imprint of Elsevier Science, Los Angles, California.
- Liu, W., 2018, Hidden Markov Model Analysis of Extreme Behaviors of Foreign Exchange Rates, *Physica A*, 503 : 1007-1019.
- Mandelbrot, B., 1963, The Variation of Certain Speculative Prices, *The Journal of Business*, 36(4) : 394-419.
- Mantegna, R.N. dan Stanley H.E., 1999, *An Introduction to Econophysics*, Cambridge University Press, Cambridge, England.
- Mardhika, B.A.P., 2017, Distribution of Return Fitting for LQ 45 Index and PT Telekomunikasi Indonesia Stock Price In Indonesia Stock Exchange With Gauss Distribution, Exponential Distribution, Power Law Distribution and Lognormal Distribution on Daily and Weekly Time-Scale, *Skripsi*, Fakultas Matematika dan Ilmu Pengetahuan Alam Universitas Gadjah Mada, Yogyakarta.
- Melvin, M dan Norbin, S.C., 2013, *International Money and Finance*, Academic Press is an imprint of Elsevier, Boston.
- Mishkin, F.S., 2011, *The Economics of Money, Banking and Financial Markets*, Pearson Addison Wesley, Toronto.
- Mitzenmacher, M., 2004, A Brief History of Generative Models for Power Law and Lognormal Distributions, *Internet Mathematics*, 1(2). 226–251.
- Oksendal, B., 1992, *Stochastic Differential Equations (3rd Ed.): An Introduction with Applications*, Springer-Verlag, Berlin, Heidelberg
- Palupi, D.S., 2017, Application of Quantum Mechanic Path Integral for Probability Density Calculation of Stock Price Return and Option Price Kernel, *Disertasi*, Fakultas Matematika dan Ilmu Pengetahuan Alam Universitas Gadjah Mada, Yogyakarta.
- Parameswaran, S., 2011, *Fundamentals of Financial Instruments An Introduction to Stocks, Bonds, Foreign Exchange, and Derivatives*, John Wiley & Sons (Asia) Pte, Singapore.
- Resmiyanto, R., 2014, *Nalar Fisika di Pasar Saham: Pengantar Ekonofisika*, GRE Publishing, Yogyakarta.
- Richmond, P., Mimkes, J. Dan Hutzler, S., 2013, *Econophysics and Physical Economics*, Oxford University Press, United Kingdom.
- Ross, S., 1995, *Stochastic Process : Second Edition*, John Wiley & Sons, United Stated of America.
- Rosyid, M.F., 2006, *Mekanika Kuantum Kuantum Model Matematis Gejala Alam Mikroskopis-Tinjauan Takrelativistik*, Jurusan Fisika FMIPA UGM, Yogyakarta.
- Saefuddin, A., Notodiputro, K. A., Alamudi, A. dan Sadik, K., 2009, *Statistika Dasar*, PT Grasindo, Jakarta.
- Siergar, H.C., 2017, Model Rantai Markov Pada Pergerakan Kurs Mata Uang Asing Terhadap Rupiah, *Skripsi*, Fakultas Matematika dan Ilmu Pengetahuan Alam Universitas Sumatera Utara, Medan.
- Skorokhod, A.V., 2005, *Basic Principles and Applications of Probability Theory*,



Springer Science & Business Media, Germany.

- Stosic, D., Stosic, D., Ludermir, T., Oliveira, W. dan Stosic, T., 2016, Foreign Exchange Rate Entropy Evolution During Financial Crises, *Physica A*, 449 : 233-239.
- Sukov, Y. Dan Kelbert, M., 2008, *Probability and Statistics by Example: II Markov Chains: a Primer in Random Processes and their Applications*, Cambridge University Press, New York.
- Walmsley, J., 2000, *The Foreign Exchange and Money Market Guide Second Edition*, John Wiley & Sons, New York.
- Weithers, T., 2006, *Foreign Exchange A Practical Guide to the FX Markets*, John Wiley & Sons, New Jersey.
- Wijatmoko, E., 2009, Pengaruh Volume Transaksi dan Variannya pada Perdagangan Valuta Asing (Pasangan Mata Uang GBPUSD) Terhadap Probabilitas Sinyal Beli dan Sinyal Jual pada Indikator Relative Strength Index (RSI), *Tesis*, Fakultas Ekonomi Universitas Indonesia, Jakarta.
- Yakovenko, V.M. dan Rosser Jr, J.B., 2009, Colloquium: Statistical Mechanics of Money, Wealth, and Income, *Reviews of Modern Physics*, 81 : 1703-1725.
- Zhang, T., Gu, G.F., Xu, H.C., Xiong, X., Chen, W. dan Zhou, W.X., 2017, Power-Law Tails in The Distribution of Order Imbalance, *Physica A*, 483 : 201-208.
- Zhao, G., McDonald, M., Fenn, D., Williams, S., Johnson, N. dan Johson, N.F., 2013, Transition in The Waiting-Time Distribution of Price-Change Events in A Global Socioeconomic System, *Physica A*, 392 : 6458-6469.