

DAFTAR PUSTAKA

- Annafauziah, A.J., 2014, Portofolio Valuta Asing dan Emas Menggunakan Metode Mean Absolute Deviation, Skripsi, UNY, Yogyakarta.
- Arai, K. And barakbah, A.R., 2007, Hierarchical K-Means: an Algorithms For Centroids Initialization, Vol. 36.1.
- Bain, L.J. dan Engelhardt, M., 1992, Introduction to Probability and Mathematical Statistics, California: Duxbury Press.
- Bezdek, J.C., 1981, Pattern Recognition with Fuzzy Objective Function Algorithms, USA: Kluwer Academic Publishers.
- Duo, C., Xue, L., dan Du-Wu, C., 2007, An Adaptive Cluster Validity Index for the Fuzzy C-Means. *Internatioanl Journal of Computer Science and Network Security*, 7, 146-156.
- Gerber, H., 1990, Elementary Linear Algebra, California: Brooks/Cole Publishing Company.
- Ghosh, S., dan Dubey, S.K., Comparative Analysis of K-Means and Fuzzy C-Means Algorithms, *International Journal of Advanced Computer Science and Applications*, 4 (2013) 35-38.
- Halim, A. 2003, Analisis Investasi, Jakarta: Salemba Empat.
- Harahap, F.R., 2021, Optimisasi Portofolio Mean Semivariance Berdasarkan Analisis Klaster K-Means, Skripsi, FMIPA UGM, Yogyakarta.
- Hartono, J., 2019, Teori Portofolio dan Analisis Investasi, Yogyakarta: BPF E UGM.
- Johnson, R.A. dan Wichern, D.W., 2007, Applied Multivariate Statistical Analysis, New York: Pearson Education.

- Konno, H., dan Yamazaki, H., 1991, Mean Absolute Deviation Portfolio Optimization Model and its Applications to Tokyo Stock Market. *Jurnal Management Science.*, 23, 519-531.
- Markowitz, H.M., 1952, Portfolio Selection, *Journal of Finance*, 7, 77-91.
- Maryta, R.A., 2011, Optimisasi Portofolio Untuk Data Menggunakan Pendekatan Mean Absolute Deviation dan Mean Variance, Skripsi, FMIPA UGM, Yogyakarta.
- Nanda S.R., Mahanti, B., dan Tiwari M.K., 2010, Clustering Indian Stock Market Data for Portfolio Management, *Expert Sistem with Applications*, 37(2010) 8793-8798.
- Prasetyo, S.S., Mustafid, dan Hakim, A.R., Penerapan Fuzzy C-Means Klaster Untuk Segmentasi Pelanggan E-Commerce Dengan Metode Recency Frequency Monetary (RFM), *Jurnal Gaussian* 9 (2020): 423-427.
- Rousseuw, P.J., 1987, Silhouettes: a Graphical Aid to The Interpretation and Validation of Cluster Analysis, *Computational and Applied Mathematics*, 20 (1987) 53-65.
- Slamet H.W., 2003, *Kalkulus 2*, Surakarta: Muhammadiyah University Press.
- Subbalakshmi, C., Khrisna, G.R., Rao, S.K.M., dan Rao, P.V., A Method to Find Optimum Number of Clusters Based on Fuzzy Silhouette on Dynamic Data Set, *International Conference on Information and Communication technologies (ICIC)*, 46 (2015) 346-353.
- Yahoo Inc. (2022), *Yahoo!Finance* <http://www.finance.yahoo.com/>. Diakses pada November 2022.