

## DAFTAR PUSTAKA

- Ansol, H. N. N., 2018, Perbandingan Robust Liu Estimator dan Robust Ridge Regression Menggunakan Estimator Least Trimmed Square Untuk Mengatasi Multikolinearitas dan High Leverage Point, *Skripsi*, Departemen Matematika FMIPA UGM, Yogyakarta.
- Anton, H. dan Rorres, C., 2013, *Elementary Linear Algebra : Applications Version 11<sup>th</sup> Edition*, John Wiley and Sons, New York.
- Ayinde, K., Lukman, A.F., dan Aralowo, O., 2015, *Robust Regression Diagnostics of Influential Observation in Linear Regression Model*, *Open Journal of S Statistics*, 5, 273-283.
- Bain, L.J. dan Engelhart, M., 1992, *Introduction to Probability and Mathematical Statistics 2nd Edition*, Duxbury Press, California.
- Chandrasekhar, C. K., Bagyalakshmi, H., Srinivasan, M. R., & Gallo, M., 2016, *Partial Ridge Regression Under Multicollinearity*, *Journal of Applied Statistics*, 43:13, 2462-2473.
- Dasgupta, M. dan Mishra, S. K., 2004, *Least Absolute Deviation Estimation Of Linear Econometric Models: A Literature Review*, Available at SSRN 552502.
- Deria, A., Hoyyi, A. dan Mustafid, M., 2019, *Regresi Robust Estimasi-M dengan Pembobot Andrew, Pembobot Ramsay dan Pembobot Welsch Menggunakan Software R*. *Jurnal Gaussian*, pp. 24-34.

Draper, N.R. dan Smith, H., 1998, *Applied Regression Analysis 3rd Edition*, John and Sons, New York.

El-Salam, Moawad El-Fallah, 2013, *The Efeciency of Some Robust Ridge Regression for Handling Multicollinearity and Non-Normal Errors Problem*, Hikari Ltd, Vol. 7, No. 77, 3831-3846.

Gujarati, D., 2003, *Basic Econometrics 4 th Edition*, New York: Mc Graw-Hill.

Hoerl, A.E. dan Kennard, R.W., 1970, *Ridge Regression: Biased Estimation for Nonorthogonal Problems*, Technometrics, Nomor 1, Volume 42, 55-67.

Kidwell, J.S. dan Brown, L.H., 1982, *Ridge Regression as a Technique for Analyzing Models with Multicollinearity*, Journal of Marriage and the Family, pp.287-299.

Midi, H. dan Zahari, M., 2008, *A Simulation Study on Ridge Regression Estimators in the Presence of Outliers and Multicollinearity*, Jurnal Teknologi, pp.59-74.

Montgomery, D.C. dan Peck, E.A., 2012, *Introduction to Linear Regression Analysis 5<sup>th</sup> Edition*, John Wileys and Sons, New York.

Pradana, D.U., 2019, Regresi Robust Ridge dengan Estimasi Least Median Square (LMS) pada Regresi Linear untuk Mengatasi Multikolinearitas dan Pencilan, *Skripsi*, Departemen Matematika FMIPA UGM, Yogyakarta.

Ramadhani, A. R., 2020, Robust Liu Estimator Menggunakan Least Absolute Deviation (LAD) pada Regresi Linear dengan Multikolinearitas dan Pencilan, *Skripsi*, Departemen Matematika FMIPA UGM, Yogyakarta.

Rousseuw, P.J. dan Leroy, A.M., 1987, *Robust Ridge Regression and Outlier Detection*, Wiley, New York.

Samkar, H. dan Alpu, O., 2010, *Ridge Regression Based on Some Robust Estimators*, *Journal of Modern Applied Statistical Methods*, 9(2), pp. 495-501.

Sibarani, Y., 2002, *Buku Ajar Aljabar Linear*, Sekolah Tinggi Teknologi Telkom, Bandung.

Sustiyawati, A. T., 2021, Regresi Robust Ridge Menggunakan Estimator M dan Estimator Least Median Square (LMS) pada Data dengan Multikolinearitas dan Pencilan. *Skripsi*, Departemen Matematika FMIPA UGM, Yogyakarta

Thanoon, F. H., 2015, *Robust Regression by Least Absolute Deviations Method*, *International Journal of Statistics and Applications*, 5(3), 109- 112.

Upitria, F. D., 2019, Perbandingan Improved Ridge Estimator dan Jackknifed Ridge M-Estimator pada Regresi Linear dengan Multikolinearitas dan Pencilan, *Skripsi*, Departemen Matematika FMIPA UGM, Yogyakarta.