



DAFTAR PUSTAKA

Abdaloh, I. (2020), *Pasar Modal Syariah*, third edit edn, Elex Media Komputindo, Jakarta.

Abdelaziz, F. B. dan Abed, M. (2018), Ethics in Investment and Portfolio Selection: A Review, in M. H, P.-G. B. dan Z. C., eds, ‘Financial Decision Aid Using Multiple Criteria’, Springer

Amenc, N. dan Sourd, V. L. (2003), *Portfolio Theory and Performance Analysis*, John Wiley & Sons.

Anton, H. dan Rorres, C., 2013. *Elementary Linear Algebra : Applications Version 11th Edition*. Hokoben: John Wiley & Sons Incorporated.

Asgharpur, H., Kohnehshahri, L.A., & Karami, A. (2007). *The relationships between interest rates and inflation changes: An analysis of long-term interest rate dynamics in developing countries*, Tehran: Iran. Economic Research Center

Ashker, A.A.F.E, (1987), *The Islamic Bussines Enterprise*, Croom Helm Limmitied, Backenham.

Brandimarte, P. (2018), Equilibrium Models : CAPM and APT, in ‘An Introduction to Financial Markets: A Quantitative Approach’, John Wiley & Sons.

Bursa Efek Indonesia. (2023). Saham yang go public di Indonesia, diakses dari (<https://www.idx.co.id/en/news/press-release/2080>) tanggal 23 September 2023.

Bodie, Kane, & Marcus. (2014). *Investment*. Tenth Edition. New York: McGraw-Hill Education

Data IHSG. (2023). Indeks Harga Saham Gabungan, diakses dari (<https://www.yahoofinance.com>) tanggal 23 September 2023.



Derbali, A., El Khaldi, A., & Jouini, F, 2017, Shariah-compliant capital asset pricing model: New mathematical modeling, *Journal of Asset Management*, 18, 527–537.

Elton, E. J., Gruber, M. J., N., L. dan Brown, S. J. (2014), *Modern portfolio theory and investment analysis 9ed*, Wiley, USA.

Gusdianti, Eli. (2009). Pemilihan Portofolio Menggunakan Beta Terbaik. Bogor: FMIPA IPB.

Hakim, S. A., Hamid, Z., & Mydin Meera, 2016, Capital asset pricing model and pricing of Islamic instruments, *Journal of King Abdulaziz University: Islamic Economics*, Vol. 29 No. 1, pp: 21-39.

Halimatusa'diyah, I. (2015), 'Zakat and Social Protection: The Relationship Between Socio-religious CSOs and the Government in Indonesia', *Journal of Civil Society* 11(1), 79–99.

Hanif, M. (2011), 'Risk and Return under Shari'a Framework: An Attempt to Develop Shari'a Compliant Asset Pricing (SCAPM). *Pakistan Journal of Commerce and Social Sciences (PJCSS)*5(2), 283-292.

Härdle, W., & Simar, L. (2007). *Applied Multivariate Statistical Analysis. Second Edition*. New York: Springer Berlin Heidelberg.

Hazny, M. H., Hasim, H. M., & Yusof, A.Y, 2012, *Revisiting Markowitz's mean variance analysis: A review from shariah perspective.*, Paper presented at the International Conference on Statistics in Science, Business and Engineering (ICSS-BE), 1-6.

Hazny, M. H., Hasim, H. M., & Yusof, A.Y, 2017, Mathematical modelling of a shariah-compliant capital asset pricing model, *Journal of Islamic Accounting and Business Research*, Vol. 11 No. 1, pp. 90-109.

Hartley, B., 1970, *Rings, Modules, and Linear Algebra*, University Press, Cambridge.



Imbal Hasil Sukuk. (2023). Imbal Hasil Sukuk, diakses dari (<https://www.djppr.kemenkeu.go.id>) tanggal 23 September 2023.

Jogiyanto. (2000). Teori Portofolio dan Analisis Investasi. Yogyakarta: BPFE UGM.

Jogiyanto. (2008). Teori Portofolio dan Analisis Investasi. Edisi Kelima, BPFE. Yogyakarta.

Johnson, R. A., & Wichern, D. (2007). *Applied Multivariate Statistical Analysis*. New Jersey: Prentice Hall.

Liang Zou (2006) *The best-beta CAPM*, Applied Financial Economics Letters, 2:2, 131-137

Markowitz, H. M.,(1952), *Portofolio Selection. Journal of Finance*. pp. 77-91.

Mustofa, L. (2018), ‘The Substance of The Formal Prohibition of The Riba: Islamic Finance And The Tie With The Real Economy’, *International Journal of Islamic Studies and Humanities (IJISH)**International Journal of Islamic Studies and Humanities (IJISH)* 1(March), 57–68.

Rencher, AR. (2002). *Methods of Multivariate Analysis Second Edition*. John Wiley & Sons, Inc. New York.

Rencher, C.A and Schaalje, G. B. (2008). *Linear Models in Statistics, 2nd ed.* Hoboken : Wiley

Rosadi, D. (2011), *Analisis Ekonometrika dan Runtun Waktu Terapan dengan R*, Andi Offset, Yogyakarta.

Ruppert, D. (2004), *Statistics and Finance An Introduction*, Springer, New York.

Ruppert, D. (2010), *Statistics and Data Analysis for Financial Engineering*, Springer, New York.

Selim, T. (2008). An Islamic capital asset pricing model. *Humanomics*, 24(2), 122-129.



Shaikh, S. (2009), 'Corporate finance in an interest free economy: An Alternate approach to practiced. Islamic. Corporate Finance'. *MPRA Paper*(19459)

Simmons, G. (1996). *Calculus with analytic geometry*. McGraw-Hill.

Subekti, R. ., Abdurakhman, Rosadi, D. ., & Hasim, H. M. (2022). Integrating Zakat and Purification in a Modified Black–Litterman Model for Shariah-Compliant Stock Portfolios. *Asian Economic and Financial Review*, 12(7), 549–564.

Suhartono dan Qudsi, Fadillah, (2009), Portofolio Investasi dan Bursa Efek, YKPN, Yogyakarta

Suku Bank Bunga Indonesia. (2023). Suku Bunga Bebas Risiko, diakses dari (<https://www.bi.go.id>) tanggal 23 September 2023.

Supandi, E. D. (2016), 'Karakteristik Kurva Efisiensi Frontier dalam Menentukan Portofolio Optimal', *Jurnal Teknik Industri* **18**(1).

Subekti, R. (2022). Pengembangan Black Litterman SCAPM untuk Portofolio Saham Syariah, PhD thesis, Universitas Gadjah Mada.

Supandi, E. D. (2017), Pengembangan Model Portofolio Mean-Variance Melalui Metode Estimasi Robust dan Optimasi Robust, PhD thesis, Universitas Gadjah Mada.

Sumarti, N. (2019), *Matematika Keuangan Syariah*, ITB Press, Bandung.

Tandelilin, Eduardus. (2001). *Analisis Investasi dan Manajemen Portofolio*. Yogyakarta: BPFE

Tandeliliin, Eduardus. (2010). *Portfolio dan Investasi Teori dan Aplikasi*. Yogyakarta:Kanisius

Tiby, A., El, M., & Grais, W, 2015, *Islamic finance and economic development*, New Jersey: Wiley.



Tomkins, C. dan Karim, R. A. (1987), 'The Shari'ah and Its Implication for Islamic Financial Analysis: A Opportunity to Study Interactions Among Society, Organitations, and Accounting;' *American of Islamic Social Sciences* 4(1), 101.

Verbeek, M. (2017), *a Guide To Modern Econometrics*, 5th edn, John Wiley & Sons, New Jersey.

Zou, Liang. (2006). *The Best-Beta CAPM*. Netherland: Amsterdam University.

Zubir, Zalmi. 2013. *Manajemen Portfolio dan Penerapannya dalam Investasi Saham*. Jakarta:Salembo Empat.