

DAFTAR PUSTAKA

- Anton, H., & Rorres, C. (2014). *Elementary Linear Algebra Applications Version Howard Anton Chris Rorres* (Eleventh). Wiley.
- Bain, L. J., & Engelhardt, M. (1992). *Introduction to probability and mathematical statistics* (Second). Brooks/Cole Cengage Learning.
- Bodie, Z., Kane, A., & Marcus, A. J. (2024). *Investments* (13 ed.). McGraw Hill.
- Calafiore, G. C., & Massai, L. (2016). *Risk measures and Margining control*.
- Chang, T. J., Yang, S. C., & Chang, K. J. (2009). Portfolio optimization problems in different risk measures using genetic algorithm. *Expert Systems with applications*.
- Chang, T., Meade, N., Beasley, J., & Sharaiha, Y. (1998). Heuristic for cardinality constrained portfolio optimization. *Computers & Operations Research*, 27(13), 1271–1302.
- Coley, D. A. (1999). *An Introduction to Genetic Algorithms for Scientists and Engineers*. WORLD SCIENTIFIC.
- Deng, G. F., Lin, W. T., & Lo, C. C. (2012). Markowitz-based portfolio selection with cardinality constraints using improved particle swarm optimization. *Expert Systems with Applications*, 39(4), 4558–4566.
- Dinandra, R. S., Hertono, G. F., & Handari, B. D. (2019). Implementation of density-based spatial clustering of application with noise and genetic algorithm in portfolio optimization with constraint. *AIP Conference Proceedings*.
- Elton, E. J., & Gruber, M. J. (2003). Modern portfolio theory and investment analysis. *Language*.
- Goetzmann, W. N., Brown, S. J., Gruber, M. J., & Elton, E. J. (2014). Modern portfolio theory and investment analysis. *John Wiley & Sons*.

- Husnan, S. (1998). *Manajemen Keuangan: Teori dan Penerapan (Keputusan Jangka Panjang), Buku 1*. BPFE Yogyakarta.
- Jones, C. P., Utama, S., Frensidy, B., Ekaputra, I. A., & ... (2009). *Investment Analysis and Management (An Indonesian Adaptation)*. Jakarta: Salemba Empat.
- Lin, C. C., & Liu, Y. T. (2008). Genetic algorithms for portfolio selection problems with minimum transaction lots. *European Journal of Operational Research*.
- Markowitz, H. (1952). Modern portfolio theory. *Journal of Finance*.
- Setiawan, E. P., & Rosadi, D. (2019). Model Pengoptimuman Portofolio Mean-Variance dan Perkembangan Praktisnya. *Jurnal Optimasi Sistem Industri*.
- Soleimani, H., & Kannan, G. (2015). A hybrid particle swarm optimization and genetic algorithm for closed-loop supply chain network design in large-scale networks. *Applied mathematical modelling*.
- Tandelilin, E. (2010). *Portofolio dan Investasi: Teori dan aplikasi*. Kanisius.
- Tandelilin, E. (2001). Analisis Investasi Dan Manajemen Portofolio, Edisi I. *Cet. I. Yogyakarta: BPFE*.
- Woodside-Oriakhi, M., Lucas, C., & Beasley, J. E. (2011). Heuristic algorithms for the cardinality constrained efficient frontier. *European Journal of*.