

DAFTAR PUSTAKA

- Iqbal, Javed & Shahid, Ayesha. (2020). *Portfolio Optimization using Black Litterman Model: Case of Pakistan Stock Exchange*. 10.13140/RG.2.2.34352.71687
- A. Prahutama dan Sugito, "Estimasi Portofolio Menggunakan Model Black-Litterman Pada Data Harga Saham Di Jakarta Islamic Index Periode 2009-2013," J. Stat., vol. 1, no. 3, pp. 1–5, 2015
- Azizah, Siti, et al. "Pengukuran Kinerja Portofolio Saham Menggunakan Model Black-litterman Berdasarkan Indeks Treynor, Indeks Sharpe, Dan Indeks Jensen (Studi Kasus Saham-saham Yang Termasuk Dalam Jakarta Islamic Index Periode 2009-2013)." Jurnal Gaussian, vol. 3, no. 4, 30 Oct. 2014, pp. 859-868.
- Widyandari, F., Sri S., Sutrima. 2012. "Optimalisasi Portofolio Saham pada Indeks LQ-45 dengan Pendekatan Bayes Melalui Model Black-Litterman". Prosiding, Seminar Nasional Matematika, 296- 301. Surakarta: FMIPA UNS
- P. Kolm, G. Ritter, *On the Bayesian interpretation of Black–Litterman*, European Journal of Operational Research (2016), <http://dx.doi.org/10.1016/j.ejor.2016.10.027>
- Retno, S. (2008) Aplikasi Model Black Litterman dengan Pendekatan Bayes (Studi Kasus : Portofolio dengan 4 saham dari S&P500). Prosiding Seminar Nasional Matematika Jurusan Pendidikan Matematika UNY: 2008
- Markowitz, H. (1952), *Portfolio Selection*. The Journal of Finance, 7: 77-91. <https://doi.org/10.1111/j.1540-6261.1952.tb01525.x>
- Pasaribu, Dedi & Maruddani, Di & Sugito, Sugito. (2018). Pengukuran Kinerja Portofolio Optimal Capital Asset Pricing Model (CAPM) dan Arbitrage Pricing Theory (APT) (Studi Kasus : Saham-saham LQ45). Jurnal Gaussian. 7. 419-430. 10.14710/j.gauss.v7i4.28870.
- Rahmawati, R., Sugito, dan Suhartono, A., 2015, Analisis Kinerja Portofolio Optimal *Capital Asset Pricing Model* (CAPM) dan Model Black Litterman, Jurnal Gaussian, 4, 3, 421-429
- Box, G., Jenkins, G. M. (1976). Time Series Analysis: Forecasting and Control. Holden-Day.
- Litterman, R. and Black, F., 1992, *Global Portfolio Optimization*, Financial Analysts Journal, Sep. - Oct., 48, 5, 28-43
- Koch, W. (2004). *Consistent Return Estimates In The Asset Allocation Process: The Black-Litterman Approach*. Presentation available at: <http://www.globalriskguard.com/resources/assetman/blach-litterman.pdf>.

He, Guangliang and He, Guangliang and Litterman, Robert, *The Intuition Behind Black-Litterman Model Portfolios*. Available at SSRN: <https://ssrn.com/abstract=334304> or <http://dx.doi.org/10.2139/ssrn.334304>

Sharpe, W.F. (1964), *Capital Asset Prices : A Theory of Market Equilibrium Under Conditions of Risk*[†]. The Journal of Finance, 19: 425-442. <https://doi.org/10.1111/j.1540-6261.1964.tb02865.x>

Christodoulakis G.A. (2002) *Bayesian Optimal Portfolio Selection: The BL Approach*.

Idzorek, T. M., 2004, *A Step by Step Guide to the Black-Litterman Model : Incorporating user-specified confidence levels*

Adri Arisena *et al* 2018 *J. Phys.: Conf. Ser.* 974 012023 I M Md Ghani and H A Rahim 2019 *IOP Conf. Ser.: Mater. Sci. Eng.* 548 012023

Duqi, Andi & Franci, Leonardo & Torluccio, Giuseppe. (2014). *The Black-Litterman Model: The Definition of Views Based On Volatility Forecasts*. SSRN Electronic Journal. 10.2139/ssrn.2736053.

Subekti, R., 2009, Keunikan Model Black Litterman dalam Pembentukan Portofolio, Prosiding Seminar Nasional Penelitian, Pendidikan dan Penerapan MIPA Fakultas MIPA, Universitas Negeri Yogyakarta

Perdana, H., Satyahadewi, N., Antika, R., 2022, Analisis Pembentukan Portofolio Optimal Menggunakan Black Litterman dengan Pendekatan ARCH/GARCH

Prof. Subanar, Ph.D, 2013, Statistika Matematika, edisi 1, cetakan 1, Penerbit Graha Ilmu, Yogyakarta

Akturk, M. (2021). *Weak Learners & Strong Learners for Machine Learning*. Diakses pada 8 Maret 2024, dari <https://mathchi.medium.com/weak-learners-strong-learners-for-machine-learning-e73e32f86ebd>

Laman resmi Yahoo Finance. Diakses pada 8 Maret 2024, dari <https://finance.yahoo.com/>

Saham. Diakses pada 8 Maret 2024, dari <https://www.idx.co.id/id/produk/saham>
HSBC (2019). Jenis-Jenis Investasi yang Populer di Indonesia. Diakses pada 8 Maret 2024, dari https://www.hsbc.co.id/1/PA_esf-ca-app-content/content/indonesia/personal/offers/news-and-lifestyle/files/articles/html/201906/jenis-jenis-investasi-yang-populer-di-indonesia.html

Guest User (2022). 7 Risiko Investasi Saham Yang Wajib Kamu Pahami . Diakses pada 8 Maret 2024, dari <https://snips.stockbit.com/investasi/risiko-investasi-saham>

Chen, J. (2021). *Risk-Free Asset: Definition and Examples of Asset Types*. Diakses pada 8 Maret 2024, dari <https://www.investopedia.com/terms/r/riskfreeasset.asp>

Bareksa. Kamus Investasi. Diakses pada 8 Maret 2024, dari <https://www.bareksa.com/kamus/a/aset-bebas-risiko>

Otoritas Jasa Keuangan (2022). Apa itu IHSG? Yuk Kenali Indeks Saham IHSG. Diakses pada 8 Maret 2024, dari <https://sikapiuangmu.ojk.go.id/FrontEnd/CMS/Article/40770>

XGboost Parameters. Diakses pada 8 Maret 2024, dari https://xgboost.readthedocs.io/en/release_0.90/parameter.html

Chen J. (2020). *Portfolio Weight: Meaning, Calculations, and Examples*. Diakses pada 8 Maret 2024, dari <https://www.investopedia.com/terms/p/portfolio-weight.asp>

Hyndman, R.J., & Athanasopoulos, G., 2018, *Forecasting: principles and practice, 2nd edition*

Jahnke H. N., 2002, *A History of Analysis, History of Mathematics Volume 24*

Morris J. et al, 2005, *Applied Numerical Methods Using MatLab*