

DAFTAR PUSTAKA

- Markowitz, H. 1952. *Portfolio Selection*. Journal of Finance, 7(1): 77–91. doi:10.1002/9780470404324.hof002001.
- Marnix Engels, *Portfolio Optimization: Beyond Markowitz*, Master's Thesis, January 13, 2004.
- Krakovsky, M. (2016). Reinforcement Renaissance. *Communications of the ACM*, 59(8), 12–14. DOI:10.1145/2949662.
- Bursa Efek Indonesia. (2018). *Perubahan metodologi indeks LQ45 dan IDX30*. Surat Pengumuman No.: Peng-00893/BEI.OPP/11-2018. Retrieved from <https://www.idx.co.id>
- Papoulis, A. (2002). *Probability, Random Variables, and Stochastic Processes* (4th ed.). McGraw-Hill.
- Sahoo, P. (2013). *Probability and Mathematical Statistics*. Department of Mathematics, University of Louisville, Louisville, KY 40292, USA.
- Casella, G., & Berger, R. L. 1990. *Statistical Inference*. Cengage Learning. ISBN: 9780357753132. URL: <https://books.google.co.id/books?id=FAUVEAAAQBAJ>.
- Silver, D., Lever, G., Heess, N., Degris, T., Wierstra, D., & Riedmiller, M. (2014). Deterministic Policy Gradient Algorithms. *Proceedings of the 31st International Conference on Machine Learning (ICML 2014)*. DeepMind Technologies, London, UK; University College London, UK.
- Kiran, M., & Ozyildirim, M. (2022). Hyperparameter Tuning for Deep Reinforcement Learning Applications. *arXiv preprint arXiv:2201.11182*. Retrieved from <https://doi.org/10.48550/arXiv.2201.11182>

- Ladosz, P., Weng, L., Kim, M., & Oh, H. (2022). Exploration in Deep Reinforcement Learning: A Survey. *arXiv preprint arXiv:2205.00824*. Diakses dari <https://doi.org/10.48550/arXiv.2205.00824>
- Plaat, A. 2022. *Deep Reinforcement Learning*. Springer Nature. Reproduced with permission of Springer Nature Singapore Pte Ltd. The final authenticated version is available online at: <https://doi.org/10.1007/978-981-19-0638-1>.
- Li, Y. (2017). Deep Reinforcement Learning: An Overview. *arXiv preprint arXiv:1701.07274*.
- Sutton, R. S., & Barto, A. G. (2018). *Reinforcement Learning: An Introduction* (2nd ed.). MIT Press. ISBN 9780262039246.
- Van Horne, J.C., and Wachowicz, J.M. 1992. *Fundamentals of Financial Management*, 13th Edition. Englewood Cliffs, NJ: Prentice Hall.
- LeCun, Y., Bengio, Y., & Hinton, G. 2015. *Deep learning, Nature*, 521(7553), 436-444.
- Le Trung Hieu. 2020. *Deep Reinforcement Learning for Stock Portfolio Optimization. International Journal of Modeling and Optimization*, 10(5), 139-144. <https://doi.org/10.7763/IJMO.2020.V10.761>.
- Michaud, R. O. 1989. *The Markowitz Optimization Enigma: Is Optimized Optimal? Financial Analysts Journal*, 45(1), 31-42.
- Maruddani, Di Asih I., and Ari Purbowati. 2009. *Pengukuran Value at Risk pada Aset Tunggal dan Portofolio dengan Simulasi Monte Carlo*. Media Statistika, 2(2), 93-104. <https://doi.org/10.14710/medstat.2.2.93-104>
- Elton, E. J., Gruber, M. J., Brown, S. J., & Goetzmann, W. N. 2010. *Modern Portfolio Theory and Investment Analysis* (8th ed.). Wiley.
- Bergstra, J., & Bengio, Y. 2012. *Random search for hyper-parameter optimization. Journal of Machine Learning Research*, 13(2), 281-305.

- Lin, R., Ma, M., Xing, Z., & Lee, R. S. T. 2025. *Dynamic Portfolio Optimization via Augmented DDPG with Quantum Price Levels-Based Trading Strategy*. BNU-HKBU United International College.
- Uhlenbeck, G. E., & Ornstein, L. S. 1930. *On the theory of the Brownian motion*. *Physical Review*, 36(5), 823. DOI: 10.1103/PhysRev.36.823.
- Bodie, Z., Kane, A., & Marcus, A. J. 2014. *Investments* (10th ed., Global Edition). McGraw Hill Higher Education, New York.
- Christoffersen, P. F. 2012. *Elements of Financial Risk Management* (2nd ed.). Academic Press.
- Sharpe, W. F. 1994. *The Sharpe Ratio*. *The Journal of Portfolio Management*, 21(1), 49–58. DOI: 10.3905/jpm.1994.409501.
- Engels, M. 2004. *Portfolio Optimization: Beyond Markowitz*. Master's Thesis, January 13, 2004.
- Bailey, D. H., & López de Prado, M. 2003. *The Sharpe Ratio Efficient Frontier*. *The Journal of Risk*, 6(2), 1-23. DOI: 10.21314/JOR.2003.097.
- Dowd, K. 2005. *Measuring Market Risk* (4th ed.). Wiley. DOI: 10.1002/9781118673485. ISBN: 9780470013038.
- Diaz, G. I., Fokoue-Nkoutche, A., Nannicini, G., & Samulowitz, H. 2017. *An effective algorithm for hyperparameter optimization of neural networks*. *IBM Journal of Research and Development*, 61(4/5), 9:1–9:11. DOI: 10.1147/jrd.2017.2709578.
- Brochu, E., Cora, V. M., & de Freitas, N. 2010. *A Tutorial on Bayesian Optimization of Expensive Cost Functions, with Application to Active User Modeling and Hierarchical Reinforcement Learning*. arXiv preprint arXiv:1012.2599. DOI: 10.48550/arXiv.1012.2599.

Rockafellar, R. T., & Uryasev, S. 2007. *Conditional Value-at-Risk for General Loss Distributions*. *Journal of Banking & Finance*, 26(7), 1443-1471. DOI: 10.1016/j.jbankfin.2001.07.002.

Still, S., & Kondor, I. 2009. *Regularizing Portfolio Optimization*. *Information and Computer Sciences*, University of Hawaii at Manoa & Collegium Budapest–Institute for Advanced Study. arXiv:0911.1694 [q-fin.PM]. DOI: 10.48550/arXiv.0911.1694.

Carrasco, M. 2010. *Optimal Portfolio Selection using Regularization*. Université de Montréal. Preliminary and incomplete. Retrieved from <https://api.semanticscholar.org/CorpusID:124845255>.