

DAFTAR PUSTAKA

- Anton, H., dkk. (2016). *Calculus Early Transcendentals* (11th ed). John Wiley & Sons.
- Anton, H., dan Rorres, C. (2010). *Elementary linear algebra with applications* (10th ed.). John Wiley & Sons.
- Anton, H., dan Rorres, C. (2014). *Elementary linear algebra with applications* (11th ed.). John Wiley & Sons.
- Baba, C. A., dan Diongue, A. K. (2025). Portfolio optimization using CART and genetic algorithm. *European Journal of Pure and Applied Mathematics*, 18(3), Article 6025.
- Bank Indonesia. (n.d.). *BI Rate*. Diakses 1 Desember 2025 dari <https://www.bi.go.id/id/statistik/indikator/bi-rate.aspx>.
- Bayyinah, A. N., dkk. (2025). Investment portfolio optimization using genetic algorithm on infrastructure sector stocks based on the Single Index Model. *International Journal of Quantitative Research and Modeling*, 6(2), 176–183.
- Best, M. J., dan Grauer, R. R. (1991). On the sensitivity of mean-variance-efficient portfolios. *The Review of Financial Studies*, 4(2), 315–42.
- Bodie, Z., dkk. (2021) *Investments* (12th ed.). McGraw-Hill.
- Coley, D. A. (1999). *An introduction to genetic algorithms for scientists and engineers*. World Scientific.
- Deb, K. (1998). Genetic algorithm in search and optimization: the technique and applications. *Proceedings of International Workshop on Soft Computing and Intelligent Systems*, 58–87.
- Deb, K., dkk. (2002). A Fast and Elitist Multiobjective Genetic Algorithm: NSGA-II. *IEEE Transactions on Evolutionary Computation*, 6(2), 182–197. <https://doi.org/10.1109/4235.996017>.
- Futria, Y. A., dkk. (2025). Analisis instrumen pasar modal terhadap pilihan berinvestasi masyarakat Generasi Z: Melalui studi literatur. *Jurnal Ilmiah Manajemen dan Akuntansi*, 2(3), 38–49. <https://doi.org/10.69714/bpt9m607>.

- Goldberg, D. E. (1989). *Genetic algorithms in search, optimization, and machine learning*. Addison-Wesley. https://doi.org/10.11517/jjsai.7.1_168.
- Gubu, L., dkk. (2023). Cluster analysis for mean-variance portfolio selection: A comparison between K-means and K-medoids clustering. *Jurnal Riset dan Aplikasi Matematika*, 7(2), 104–115. <https://doi.org/10.26740/jram.v7n2.p104-115>.
- Hair, J. F., dkk. (2019). *Multivariate Data Analysis* (8th ed.). Cengage Learning.
- Indonesia Stock Exchange. (2021). *IDX Stock Index Handbook* (Version 1.2). Diakses 1 Desember 2025, dari <https://www.idx.co.id>.
- Indonesia Stock Exchange. (n.d.). *IDX30*. Diakses 1 Desember 2025, dari <https://www.idx.co.id>.
- Johnson, R. A., dan Winchern, D. W. (2007). *Applied Multivariate Statistical Analysis* (Edisi 6). Pearson Prentice Hall.
- Jorion, P. (2000). *Value at risk: New benchmark for managing financial risk* (2nd ed.). McGraw-Hill.
- Kaufman, L., dan Rousseeuw, P. J. (1990). *Finding Groups in Data: An Introduction to Cluster Analysis*. New York John Wiley & Sons Inc.
- Lee, Dong-Hee, dkk. (2017). Dual Response Surface Optimization using Multiple Objective Genetic Algorithms. *Journal of the Korean Institute of Industrial Engineers*. 43(3).
- Lestari, E., dkk. (2019). Penentuan portofolio saham optimal menggunakan algoritma genetika. *Buletin Ilmiah Matematika, Statistika, dan Terapannya (Bimaster)*, 8(2), 193–200.
- Long, N. C., dkk. (2014). Clustering Stock Data for MultiObjective Portfolio Optimization. *International Journal of Computational Intelligence and Applications*, 13(2), 1–13. <https://doi.org/10.1142/S1469026814500114>.
- Millán-Palacios, S., dan Sánchez-Soriano, J. (2025). Investment portfolios optimization with genetic algorithm: An approach applied to the Spanish market (IBEX 35). *Electronics*, 14(13), 2559. <https://doi.org/10.3390/electronics14132559>.
- Markowitz, H. (1952). *Portfolio selection*. *The Journal of Finance*, 7(1), 77–91.
- Nanda, R., dkk. (2010). Clustering Indian Stock Market Data for Portfolio Management. *Expert Systems with Applications*, 37(12), 8793–8798. <https://doi.org/10.1016/j.eswa.2010.06.026>.

- Ratnasari, N. R. P. (2023). Comparative study of K-mean, K-medoid, and hierarchical clustering using data of tuberculosis indicators in Indonesia. *Indonesian Journal of Life Sciences*, 5(2), 9–20.
- Rosadi, D. (2012). *Ekonometrika dan Analisis Runtun Waktu Terapan dengan Eviews*. Yogyakarta: Andi Offset.
- Rudianto, R. D., dan Wijayanto, A. W. (2023). Analisis Perbandingan K-Means dan K-Medoids dalam Pengelompokan Provinsi Berdasarkan Indeks Demokrasi Indonesia 2021. *Komputika: Jurnal Sistem Komputer*, 13(1), 19–27. <https://doi.org/10.34010/komputika.v13i1.10812>.
- Searle, S. R. (1982). *Linear models and matrix algebra*. John Wiley & Sons.
- Sharpe, W.F. (1994) The Sharpe Ratio. *The Journal of Portfolio Management*, 21(1), 49-58.
- Silah, Ramin, dkk. (2023). Strategi diversifikasi portofolio saham di BEI untuk mengurangi risiko. *Proceeding The 4th ICO EDUSHA 2023*. The Muslim Research Community, Sidoarjo. <https://prosiding.stainim.ac.id>.
- Srinivas, N. dan Deb, K. (1994) Multiobjective Optimization Using Non-Dominated Sorting in Genetic Algorithms. *Evolutionary Computation*, 2(3), 221-248.
- Sugiyono. (2019). *Statistik untuk Penelitian*. Alfabeta Bandung.
- Supandi, E.D., dan Anggara, Y. (2023). Analisis Klaster dalam Pembentukan Portofolio Robust Mean-Variance. *Jurnal Sains Matematika dan Statistika*, 9(1), 37–47. <https://dx.doi.org/10.24014/jsms.v9i1.19003>.
- Supandi, E.D., dkk. (2014). Penerapan Estimasi Fast-MCD dan SOCP dalam Pembentukan Portofolio Robust Mean-Variance. *E-Journal Unisba*, 14(1), 41–50.
- Tandelilin, E. (2001). *Analisis Investasi dan Manajemen Portofolio Edisi Pertama*. Yogyakarta: BPFY Yogyakarta.
- Thonglek, K., dkk. (2022). Automated quantization and retraining for neural network models without labeled data. *IEEE Access*, 10, 73818–73834. <https://doi.org/10.1109/ACCESS.2022.3190627>.
- Winston, W. L., dan Goldberg, J. B. (2004). *Operations Research: Applications and Algorithms* (4th ed.). Duxbury Press.
- Yahoo Inc. (n.d.). *Yahoo! Finance*. Diakses 1 Desember 2025, dari <https://finance.yahoo.com/>.