

## DAFTAR PUSTAKA

- Amrullah, A., 2010, *KARIANTO Indikator Andalan Pasar Global: Saham, Indeks, Komoditi, dan Valas*, Elex Media Komputindo, Jakarta.
- Ausloos, M., 2000, Statistical physics in foreign exchange currency and stock markets, *Physica A: statistical mechanics and its applications*, 285(1-2), 48-65.
- Breuer, H.-P dan Petruccione, F., 2002, *The Theory of Open Quantum System*, Oxford University Press Inc, New York.
- Çinlar, E., 2011, *Probability and Stochastics*, Springer, New York.
- Clauset, A., Shalizi, C. R. dan Newman, M. E. J., 2009, Power-Law Distributions in Empirical Data, *SIAM Review*, 51,4. 661-703.
- Cover, T.M. dan Thomas, J.A., 2006, *Elements of Information Theory*, John Wiley & Sons Ltd, New York.
- De Liso, N. dan Filatrella, G., 2002, Econophysics: The emergence of a new field?, *Economia politica*, 19(2), 297-332.
- Evans, M., Hastings, N. dan Peacock, B., 2000, *Statistical Distribution : 3rd edition*, Wiley, New York.
- Everitt, B. dan Skrondal, A., 2010, *The Cambridge Dictionary of Statistic : 4th edition*, Cambridge University Press, Cambridge.
- Goldstein, M., 1998, *The Asian financial crisis: Causes, cures, and systemic implications (Vol. 55)*, Peterson Institute, Manchester.
- Huang, K., 1987, *Statistical Mechanics, 2nd. Edition*, John Wiley & Sons, New York.
- Hudson, R. S. dan Gregoriou, A., 2015, Calculating and comparing security returns is harder than you think: A comparison between logarithmic and simple returns, *International Review of Financial Analysis*, 38, 151-162.

- Ishizaki, R. dan Inoue, M., 2013, Time-series analysis of foreign exchange rates using time-dependent pattern entropy, *Physica A: Statistical Mechanics and its Applications*, 392(16), 3344-3350.
- Krane, K. S. dan Halliday, D., 1988, *Introductory Nuclear Physics (Vol. 465)*, John Wiley & Sons, New York.
- Lin, J., 1991, Divergence measures based on the Shannon entropy, *IEEE Transactions on Information theory*, 37(1), 145-151.
- Mantegna, R.N dan Stanley, H. E., 2000, *An Introduction to Econophysics*, Cambridge Univ. Press, United Kingdom.
- Mitzenmacher, M., 2004, A Brief History of Generative Models for Power Law and Lognormal Distributions, *Internet Mathematics*, 1. 2. 226-251.
- Mujirin, T., 2015, Menuju Mekanika Multinomial, *Skripsi*, Universitas Gadjah Mada, Yogyakarta.
- Müller, I., 2007, *A history of thermodynamics: the doctrine of energy and entropy*, Springer Science & Business Media, Berlin.
- Oh, G., Kim, S., dan Eom, C., 2007, Market efficiency in foreign exchange markets, *Physica A: Statistical Mechanics and its Applications*, 382(1), 209-212.
- Podgornik, R., 2009, Statistical mechanics of money, wealth and income, *Seminar of Matija Vidmar*, Slovenia.
- Privault, N., 2013, *Understanding Markov chains: examples and applications*, Springer Science & Business Media, Berlin.
- Resmiyanto, R., 2006, Model Penentu Harga Opsi atas Saham: Pendekatan Fisika untuk Kajian Pasar Saham, *Skripsi*, Universitas Gadjah Mada, Yogyakarta.
- Saefuddin, A., Notodiputro, K. A., Alamudi, A. dan Sadik, K., 2009, *Statistika Dasar*, PT. Grasindo, Jakarta.
- Sakalauskas, V. dan Kriksciuniene, D., 2013, Tracing of stock market long term trend by information efficiency measures, *Neurocomputing*, 109. 105-113.

- Shamah, S., 2011, *A Foreign Exchange Primer (Vol.589)*, John Wiley & Sons Ltd, New York.
- Shannon, C. E., 2001, A mathematical theory of communication, *ACM SIGMOBILE Mobile Computing and Communications Review*, 5(1), 3-55.
- Sorkin, A. R., 2010, *Too Big to Fail: The Inside Story of How Wall Street and Washington Fought to Save the Financial System—and Themselves*, Penguin, London.
- Spanos, A., 1999, *Probability Theory and Statistical Inference: Econometric Modeling with Observational Data*, Cambridge University Press, Cambridge
- Stosic, D., Stosic, D., Ludermir, T., de Oliveira, W. dan Stosic, T., 2016, Foreign exchange rate entropy evolution during financial crises, *Physica A: Statistical Mechanics and its Applications*, 449, pp.233-239.
- Tsalis. C., Baldovin. F., Cerbino. R. dan Pierobon. P., 2008, *Introduction to Nonextensive Statistical Mechanics and Thermodynamics*, cond-mat/0309093v1.
- Villanueva, C. S., dan Niguidula, J. D., 2017, The Effect of Financial Crises on The Entropy Evolution of Foreign Exchange Rates, *International Journal on Information Theory*, vol.6, no. 1/2.
- Wang, Y., Wu, J. dan Di, Z., 2005, *Physics of Econophysics*, cond-mat/0401025 v1.
- Zhang, C. dan Huang, L., 2010, A Quantum Model for The Stock Market, *Physica A*, 389(24), 5769-5775.