

## DAFTAR PUSTAKA

- Abdurakhman. 2017. *Diktat Kuliah Manajemen Investasi*. Yogyakarta: Program Studi Statistika FMIPA UGM Press.
- Anton, H. 1995. *Aljabar Linier Elementer*. Jakarta: Erlangga.
- Arifin, A. 2001. *Aljabar Linier*. Edisi Kedua. Bandung: Penerbit ITB.
- Bain, L. J., dan Engelhardt, M. 1992. *Introduction to Probability and Mathematical Statistics*. USA: Duxbury Thomson Learning.
- Bali, T. G., Engle, R. F., Murray, S. 2016. *Empirical Asset Pricing: The Cross Section of Stock Returns*. Canada: John Wiley & Sons, Inc.
- Buck, R. C. 1978. *Advanced Calculus*. USA: McGraw-Hill, Inc.
- Heinz, S. 2011. *Mathematical Modelling*. New York: Springer.
- Husnan, S. 2009. *Dasar-dasar Teori Portofolio dan Analisis Sekuritas*. Yogyakarta: UPP STIM YKPN.
- Jeyapaul, E., Coleman, G. N., Rumsey, C. L. 2014. *Assessment of Higher-order RANS Closures in a Decelerated Planar Wall-bounded Turbulent Flow*. America: American Institute of Aeronautics and Astronautics Journal.
- Johnson, R. A. dan Wichern D. W. 2007. *Applied Multivariate Statistical Analysis*. Edisi 6. New Jersey: Pearson Education, Inc.
- Jondeau, E., dan Rockinger, M. 2006. Optimal Portfolio Allocation under Higher Moments. *European Financial Management*. Vol. 12. No. 1. pp. 2955
- Kartiko, S. H. dan Guritno, S. 2005. *Metode Statistika Multivariat*. Jakarta: Penerbit Universitas Terbuka

- Kemalbay, G., Ozkut, C. M., dan Franko, C. 2011. Portfolio Selection with Higher Moments: A Polynomial Goal Programming Approach to ISE30 Index. *Ekonometri ve statistik Say:13 (12. Uluslararası Ekonometri, Yneylem Aratrmaz, statistik Sempozyumu zel Says)*. pp. 41-61.
- Levy, H. 1969. A Utility Function Depending on the First Three Moments. *Journal of Finance*. Vol. 24. pp. 715-719.
- Lumley, J. L. 1970. *Stochastic Tools in Turbulence*. New York: Academic Press.
- Mahmudah, S. 2013. *Modifikasi Metode Newton-Raphson dalam Menyelesaikan Optimasi Nonlinear Multivariabel Berkendala*. Yogyakarta: Program Studi Matematika Fakultas Sains dan Teknologi UIN Sunan Kalijaga.
- Maruddani D. A. I. dan Purbowati, A. 2009. *Pengukuran Value at Risk pada Aset Tunggal dan Portofolio dengan Simulasi Monte Carlo*. Media Statistika: Desember 2009, Vol. 2, No. 2: 93 - 104.
- Miot, H. A. 2017. Assessing Normality of Data in Clinical and Experimental Trials. *Jornal Vascular Brasileiro*. Vol. 16. No. 2 : 88-91
- Oldiena, A. 2017. *Perbandingan Pemilihan Portofolio Optimal Metode Mean Variance Skewness dengan Metode Mean Variance*. Skripsi. Yogyakarta: UGM
- Petrovic, D. V., Schenck, T. C., dan Durst, F. 1998. Velocity Correlations in the Wake behind a Cylinder. *The Scientific Journal FACTA UNIVERSITATIS. Series: Mechanics, Automatic Control and Robotic*. Vol.2 No. 8 : 655-668.
- Razali, N.M. dan Wah, Y.B. 2011. Power Comparisons of Shapiro-Wilk, Kolmogorov-Smirnov, Lilliefors, and Anderson-Darling Tests. *Journal of Statistical Modeling and Analytics*. Vol.2 No. 1: 21-33.
- Rosadi, D. 2012. *Diktat Kuliah Manajemen Resiko Kuantitatif*. Yogyakarta: Program Studi Statistika FMIPA UGM Press.
- Schacke, K. 2013. *On the Kronecker Product*. [www.math.uwaterloo.ca](http://www.math.uwaterloo.ca) : 1 Agustus 2013.

Situngkir, H. dan Surya, Y. 2006. Value at Risk yang Memperhatikan Sifat Statistika Distribusi Return. *MPRA*. 29 November 2006 MPRA Paper No. 895.

Subanar. 2013. *Statistika Matematika; Probalilitas, Distribusi, dan Asimtotis dalam Statistika*. Yogyakarta: Graha Ilmu

Supandi, E. D., Rosadi, D., dan Abdurakhman. 2017. An Empirical Comparison between Robust Estimation and Robust Optimization to Mean-Variance Portfolio. *Journal of Modern Applied Statistical Methods*. Vol. 16, No. 1, 589-611.

Tandelilin, E. 2010. *Portofolio dan Investasi: Teori dan Aplikasi*. Yogyakarta: Penerbit Kanisius.

Wackerly, D. D., Mendenhall W. (III), dan Scheaffer, R.L. 2008. *Mathematical Statistics with Applications*. USA: Thomson Learning, Inc.