

## TESIS

**PERBANDINGAN ESTIMASI *STANDARD DEVIATION*, *VALUE AT RISK*,  
DAN *EXPECTED LOSS DEVIATION* DAN APLIKASINYA TERHADAP  
OPTIMISASI PORTOFOLIO PADA PASAR SAHAM INDONESIA**

***COMPARISON OF STANDARD DEVIATION, VALUE AT RISK, AND  
EXPECTED LOSS DEVIATION ESTIMATION AND THEIR APPLICATION  
FOR PORTFOLIO OPTIMIZATION IN INDONESIA FINANCIAL MARKET***



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