

DAFTAR PUSTAKA

- Abdurakhman. (2017), *Portfolio Analysis of REF Method Based On Mean Variance Optimization of Multi-Objective Model*, Far East Journal of Mathematical Sciences (FJMS) Vol 101, Issue 6, pp1363 – 1375.
- Anton, H. dan Rorres, C., 2010, *Elementary Linear Algebra tenth Edition*, New York: John Wiley & Sons.
- Bain, L. J.; Engelhardt, M. (1992), *Introduction to Probability and Mathematical Statistics*. California: Duxbury Press.
- Barnes, J. R., *Matrix Differentiation*, USA: University of Minnesota.
- Craig, A. T., dan Hogg, R. V. (1978), *Introduction to Mathematical Statistics 4th Edition*, London: Macmillan.
- Ding, Y. dan Zhang, B. (2009), *Optimal Portfolio of Safety-First Models*, Journal of Statistical Planning and Inference, pp. 2952 – 2962. Elsevier: Philadelphia.
- Elton, E. dan Gruber, M. (1987), *Modern Portfolio Theory and Investment Analysis*, pp. 230 – 254, Wiley: New York.
- Febiany, V. (2016), *Optimisasi Portofolio dengan Kataoka Safety-First*. Yogyakarta: Skripsi, Universitas Gadjah Mada.
- Jarque, C.M. dan Bera, A.K., 1987, *A Test for Normality of Observation and Regression Residual*, International Statistical Review, Vol 55.2:163-172.
- Johnson, R. A. dan Wichern, D. W. (2007), *Applied Multivariate Statistical Analysis 6th Edition*, Pearson Education: United States.
- Kuhn, H. W. dan Tucker, A. W. (1951), *Nonlinear Programming. Proceedings of 2nd Berkeley Symposium*, pp. 481 – 492, University of California Press: Berkeley.
- Riddles, Neil, 2000, *The Upside of Downside Risk*, Rogers Media, Canada.
- Rosadi, Dedi. (2012), *Diktat Kuliah Manajemen Risiko Kuantitatif. Program Studi Statistika, Fakultas MIPA Universitas Gadjah Mada*: Yogyakarta.
- Roy, A.D., 1952, *Safety-First and The Holding of Assets*, Econometrica, 20, 431-449.



Supandi, E.D., Rosadi, D. and Abdurakhman, (2017), *Improved Robust Portfolio Optimization*, *MALAYSIAN JOURNAL OF MATHEMATICAL SCIENCES*, 11(2), pp.239-260.

Yahoo Inc. (2017). Yahoo! Finance. <http://finance.yahoo.com/>. Diakses pada 10 Juli 2018.