

DAFTAR PUSTAKA

- Ahoniemi, Katja. 2007. *Multiplicative Models for Implied Volatility*. HECER Discussion Paper.
- Andersen, T.G., dan T.P. Bollerslev. 1998. Answering the sceptics: yes standard volatility models do provide accurate forecasts. *International Economic Review* 39: 885-905.
- Andersen, T.G., dan T.P. Bollerslev. 2006. Answering the sceptics: yes standard volatility models do provide accurate forecasts. *International Economic Review* 39: 885-905.
- Andersen, T.G., dan T. Teräsvirta. 2009. Realized Volatility. *Handbook of Financial Time Series*: 555-575.
- Andersen, T.G., T.P. Bollerslev, dan F.X. Diebold. 2003. *Some like it smooth, and some like it rough: untangling continuous and jump components in measuring, modeling and forecasting asset return volatility*. Unpublished paper: Economics Dept, Duke University.
- Andersen, T.G., T.P. Bollerslev, dan F.X. Diebold. 2007. Roughing it Up: Including Jump Components in Measuring, Modelling and Forecasting Asset Return Volatility. *Review of Economics and Statistics* 89: 701-720.
- Andersen, T.G., T.P. Bollerslev, dan N. Meddahi. 2005. Correcting the errors: Volatility forecast evaluation using high-frequency data and realized volatilities. *Journal of Econometrica* 73: 279-296.
- Aswi dan Sukarna. 2006. *Analisis Deret Waktu Teori dan Aplikasi*. Makassar. Andira Publisher.
- Bandi, F. M., dan J. R. Russell. 2003. *Microstructure noise, realized volatility, and optimal sampling*. CIRANO conference "realized volatility".

- Bauwens, L., P. Giot, J. Grammig, dan D. Veredas. 2004. A Comparison of Financial Duration Models via Density Forecasts. *International Journal of Forecasting* 20: 589-609.
- Berkowitz, J. 2001. Testing Density Forecast, with Applications to Risk Management. *Journal of Business and Economic Statistics* 19: 465 – 474.
- Bollerslev, T.P., R.F. Engle, dan D.B. Nelson. 1994. ARCH Models. *Handbook of Econometrics* 4: 2959-3038.
- Brockwell, P.J dan Davis, R.A. 2002. *Introduction to Time Series and Forecasting Second Edition*. Springer. New York.
- Chou, W.I. 2000. Exchange rate Variability and Chinas Exports. *Journal of Comparative Economics* 28: 61-79.
- Clements, A.E., dan Y. Liao. 2013. *Modelling and forecasting realized volatility: getting the most out of the jump component*. Working Paper. Queensland University of Technology.
- Corsi, F. 2003. *A simple long memory model of realized volatility*. Working paper. University of Southern Switzerland.
- Diebold, F.X., T.Gunther, dan A. S. Tay. 1998. Evaluating Density Forecasts, with Applications to Financial Risk Management. *International Economic Review* 39: 863 – 883.
- Dursun, H.O. 2007. *Jump Detection With Power And Bipower Variation Processes*. The Middle East Technical University Press.
- Engle, R.F. 2002. New Frontiers for ARCH Models. *Journal of Applied Econometrics* 17: 425-446.
- Engle, R.F. and Russell, J.R. 1998. Autoregressive Conditional Duration: A New Model for Irregularly Spaced Transaction Data. *Econometrica* 66: 1127-1162.

- Eraker, B., M. S. Johannes, dan N. G. Polson. 2003. The Impact of Jumps in Volatility. *Journal of Finance* 58: 1269-1300.
- Eraker, B. 1989. A New Approach to the Economic Analysis of Nonstationary Time Series and the Bussines Cycle. *Journal of Econometrics* 57: 353-384.
- Hamilton, J.D. 1994. *Time Series Analysis*. New Jersey.Princeton University Press.
- Huang, X., dan Tauchen, G. 2005. The relative contribution of jumps to total price variance. . *Journal of Financial Econometrics* 3: 456-499.
- Kim, C.J dan C.R Nelson. 1999. *State Space Models with Regime Switching, Classical and Gibbs Sampling Approaches with Applications*.Cambridge. MA: MIT Press.
- Lanne, M. 2006. A mixture multiplicative error model for realized volatility. *Journal of Financial Econometrics* 4: 594-616.
- Lanne, M. 2007. Forecasting realized exchange rate volatility by decomposition. *International Journal of Forecasting* 23: 307-320.
- Maheu, J. M. 2004. *Modelling persistent time series data with application to realized volatility*.Working papers.
- Mukhlis dan Imam. 2011. Analisis Volatilitas Nilai Tukar Mata uang Rupiah terhadap Dolar. *Journal of Indonesian Applied Economics* 5: 172-182.
- Muller, U. A. 1997. Volatilities of different time resolutions Analyzing the dynamics of market components. *Journal of Empirical Finance* 4: 213-239.
- Nielsen, O.E.B., dan N. Shephard. 2002 . Econometric analysis of realised volatility and its use in estimating stochastic volatility models. *Journal of the Royal Statistical Society Series B* 64: 253-280.
- Nielsen, O.E.B., dan N. Shephard. 2002. Estimating quadratic variation using realized variance. *Journal of Applied Econometrics* 17: 457-477.

- Nielsen, O.E.B., dan N. Shephard. 2004b. Power and bipower variation with stochastic volatility and jumps (with discussion). *Journal of Financial Econometrics* 2: 1-48.
- Palm, F.C., dan P.J.G. Vlaar. 1997. Simple Diagnostic Procedures for Modeling Financial Time Series. *Allgemeines Statistisches Archive* 81: 85-101.
- Rosadi, Dedi. 2011. *Analisis Ekonometrika dan Runtun Waktu Terapan dengan R*. Andi Offset. Yogyakarta.
- Rosadi, Dedi. 2014. *Analisis Runtun Waktu dan Aplikasinya dengan R*. Gadjah Mada University Press. Yogyakarta.
- Setiawan, A.P., dan A. Wijayanto. 2017. Estimasi Volatilitas Saham Dengan Metode Momemntum dan Estimasi Kemungkinan Maksimum. *Management Analysis Journal* 6: 215-222.