



DAFTAR PUSTAKA

- [1] Cox, S.M. dan Matthews, P.C., 2001, *Exponential Time Differenccing for Stiff Systems*, J. Comput. Phys.2002.6995.
- [2] Dubkov, Alexander A.,2005 *Generalized Wiener Process and Kolmogorov's Equation by Non-Gaussian Noise Source*, arXiv:cond-mat/0505270v1 [cond-mat.stat-mech].
- [3] Ermak, Donald L dan Buckholz, H., 1980, *Numerical Integration of Langevin Equation: Monte Carlo Simulation*, J. Comput. Phys.35, 169-182.
- [4] Hanggi, P. dan Jung, P., 1995, *Colored Noise in Dynamical Systems*, John Wiley Sons, Augsburg.
- [5] Hohenberg, P.C dan Halperin B.I, 1997 , *Theroy of Dynamic Critical Phenomena*, Rev. Phy. Mod. Vol. 49 No.3
- [6] Illahi, Ramadian R. dan Nugroho, F., 2019, *Simulasi Numerik dan Perluasan Kardar-Parisi-Zhang menggunakan Skema Predictor-Corrector dengan Berbagai Macam Efek Noise*, Electronic Theses & Dissertations: UGM.
- [7] Huang, R.,Issac, C., Katja, M.Taute,Branimir,L.,Sylvia,J., Mark, G.Raizen dan Ernst-Ludwig, F.,, 2011, *Direct observations of the full transition from ballistic to diffusive Brownian motion in liquid*, Nature. Phys. 10.1038.
- [8] Jensen, N. G., dan Farago, O., 2013 *A simple and effective Verlet-type algorithm for simulating Langevin dynamics*, Molecular Physics:760055
- [9] Kim, C., dan Lee, E.K., 2006, *Numerical method for solving stochastic differential equations with dichotomous noise*, Phys. Rev. E. **73**,026101.
- [10] Jeon, J.H.,Natascha, L.,Lene, B.O., Ralf, M.,2013, *Anomalous diffusion and power-law relaxation of the time averaged mean squared displacement in worm-like micellar solutions*, New J. Phys. **15** 045011.
- [11] Kloeden, Peter E., Echkard ,P.,1999 *Numerial Solution of Stochastic Differential Equations*, Springer-Verlag, Berlin Heidelberg GmbH



- [12] Kozdron, M., 2014, Lecture 31, 32: *The Ornstein-Uhlenbeck Process as a Model of Volatility*, <http://stat.math.uregina.ca/kozdron/Teaching/Regina/441Fall14/Notes/L31-32-Nov19.pdf>, diakses 06 Maret 2020.
- [13] Lemons, D.S., 1997 *Paul Langevin's 1908 paper "On the Theory of Brownian Motion"*, Am. J. Phys. **65** (11).
- [14] Li, T., Simon, K., David, M., Mark, G.R., 2010, *Measurement of the Instantaneous Velocity of a Brownian Particle*, science.1189403/DC1.
- [15] Ma, T and Wang, S., 2014, *Phase Transition dynamics*, Phase Transition Dynamics, pp.1-555
- [16] Metzler,R.,Jae-Hyung, J., Andrey, G. C., dan Eli, B., 2014, *Anomalous diffusion models and their properties: non-stationarity, non-ergodicity, and ageing at the centenary of single particle tracking*, Chem.Phys.**16**, 24128-24164.
- [17] Miguel, M.S., dan Sancho, J.M., 1979, *colored-Noise Approach to Brownian Motion in Position Space: Correction to the Smoluchowski Equation*, Plenum Publishing Corporation, Barcelona.
- [18] Oliveira, F.A dkk, 2019, *Anomalous Diffusion: A Basic Mechanism for Evolution of Inhomogeneous Systems*, Frontier of Physics.2019.00018
- [19] Reverey, J.F.,Jeon, J.,Han, B., Matthias, L., Metzler,R., Christine, S.U, 2015 *Superdiffusion dominates intracellular particle motion in the supercrowded cytoplasm of pathogenic Acanthamoeba castellanii*, Scientific Reports:5:11690.
- [20] Sauer, T., 2012, *Numerical Solution of Stochastic Differential Equations in Finance*, Springer-Verlag Berlin Heidelberg.
- [21] Siegle dkk, 2010, *Origin of Hyperdiffusion in Generalized Brownian Motion*, Phy. Rev. Let **105**, 100602
- [22] Stoyanov, M., Ginzburger, M., Burkardt, J., 2011, *Pink Noise, $1/f^\alpha$ Noise and Their Effect on Solutions of Differential Equations*, International Journal for Uncertainty Quantification, 1(3):257-278.
- [23] Timmer, J. dan Koonig, M., 1995, *On generating power law noise*, Astron. Astrophys. 300, 707-710.



- [24] Vercauteren, N.,2006, *Numerical investigation of solutions of Langevin equations*, Freie Universtat Berlin Ecole Polytechnique Federale De Lausanne, Berlin Lausanne.
- [25] Ward, L. M. dan Priscillia, E. G., 2007, *Inoise*, [ht tp://www.scholarpedia.org/article/1/f noise](http://www.scholarpedia.org/article/1/f%20noise), diakses 08 Oktober 2019.
- [26] Weisstein, E. W., *Wiener-Khinchin Theorem*, <https://mathworld.wolfram.com/Wiener-KhinchinTheorem.html>, diakses 20 September 2020.
- [27] Zwanzig, R., 2001, *Nonequilibrium Statistical Mechanics*, Oxford University Press, Oxford