

## DAFTAR PUSTAKA

- Amar S., Andi S. dan M.K. Herliansyah, 2020, The Accuracy Measurement of Stock Price Numerical Prediction, *Journal of Physics : Conference Series Vol. 1569* pp 1-6.
- Amar, S., Nur A.M., Muhammad K.H., dan Andi S., 2019, Portfolio Selection Using *Error* Empirical Pattern and Modified Risk Measure., *Gadjah Mada University Int. Conf. of Science and Technology Conference*.
- An, R., Wang, D., Huang, M., and Xu, C., Portfolio Optimization Using Period Value at Risk Based on Historical Simulation Method, *Chinese Control and Decision Conference*, 31, pp. 324-328.
- Berthe, E., 2016, Advanced Topics in Operations Researchs Scenario-Based Portofolio Optimization., Technical Report of Research Gate Publication
- Boris, R. and Aleksandra, M., 2012, Usefulness of Bootstrapping in Portfolio Management, *Croatian Operational Research Review*, 3, pp. 68-79.
- Brownlee, J., 2017., White Noise Time Series with Python., <https://machinelearningmastery.com/white-noise-time-series-python/#:~:text=White%20noise%20is%20an%20important,made%20to%20the%20predictive%20model> (online accessed 30 Oktober 2020).
- Corazza, M., Giovanni F. Riccardo, 2012, *Portofolio Selection with an Alternative Measure of Risk: Computational Perfomance of Particle Swarm Optimization and Genetic Algorithm*. Mathematical and Statistical Methods for Actuarial Sciences and Finances. Springer, Italia.
- Elton, Edwin J., Martin J. Gruber., Stephen J., Brown., and William N. Goetzmann, 2003, *Modern Prediction Theory and Investment Analysis*. 6<sup>th</sup> Ed, John Willey and Sons, USA.
- Guastaroba, G., Mansini, R., and Speranze, M.G., 2009, On the Effectiveness of Scenario Generation Techniques in Single-Period Portfolio Pptimization, *European Journal of Operational Research*, 192, pp. 500-511.

- Hanke, J.E., dan Wichern., D.W., 2005, *Bussiness Forecasting*, 8<sup>th</sup> ed, Prentice Hall, New Jersey.
- Husnan, S., 2005, *Manajemen Keungan Teori dan Penerapan (Keputusan Jangka Pendek)*, Edisi keempat, BPFE, Yogyakarta.
- IBM, 2020., *IBM CPLEX OPTIMIZER.*, <https://www.ibm.com/analytics/cplex-optimizer>.
- IDX, 2016, Cara Beli dan Jual Saham, <http://yuknabungsaham.idx.co.id/beli-jual-detail> (online accessed 16 Februari 2020).
- Indonesia Stock Exchange, 2018, *IDX Fact Book 2018*, IDX Indonesia, Jakarta.
- Isenahd, G.M. dan Olubusoye, O.E, Forecasting Nigerian Stock Market Returns Using ARIMA and Artificial Neural Network Model, *CBN Journal of Applied Statistics*, 2014.
- Jones, C.P., 2000, *Investment Analysis and Management*, 7<sup>th</sup> ed, John Willey and Sons. USA
- Kalayci, C.B., Ertenlice, O., and Akbay, M.A., 2019, A Comprehensive Review of Deterministic Models and Applications for Mean-Variance Portfolio Optimization, *Expert Systems with Applications*, 125, pp. 345-368.
- Kolm, P.N., Tutuncu, R., and Fabozzi, F.J., 2014, 60 Years of Portfolio Optimization: Practical Challenges and Current Trends, *European Journal of Operational Research*, 234, pp. 356-371.
- Konno, H. and Yamazaki, H., 1991, Mean-Absolute Deviation Portfolio Optimization Model and Its Applications to Tokyo Stock Market, *Management Science*, 37(5), pp. 519-531.
- Lwin K.T., Rong Q., Bart L. M.C, 2017, Mean-VaR Portofolio Optimization: A Nonparametric Approach, *European Journal of Operational Research*, vol 260 pp 751-766.
- Mallikarjuna and R. Prabakha R., 2019, Evaluation of Forecasting Methods from Selected Stock Market Returns, *Financial Innovation*, vol 5, no.40.
- Mansini, R., Ogryczak, W., and Speranza, M.G, 2015, *Linear and Mixed Integer Programming for Portfolio Optimization*, Springer, Switzerland.
- Markowitz, H, 1952, Portofolio Selection, *Journal of Finance*, vol 7, pp 77-91

- Mendoca, G.H.M., Fernando G.D.C., Rodrigo T.N.C., dan Flavio V.C., 2020., Multi attribute decision making applied to financial portofolio optimization problem., *Journal of Expert System with Application no 158*.
- Mitra, L., Gautram M., Diana R., 2009, Scenario Generation For Financial Modelling: Desirabel Properties And Case Study, *Journal of OptiRisk System, UX Bridge*
- Mizkolczi, P, 2017, Note on Simple and Logarithmic Return, *Applied Studies in Agribusiness and Commerce Abstract* vol 11, no 1-2, pp 127-136
- Nageswararao, S, dan M Venkataramanaiah, 2018, Forecasting Time Series Stock Retuns using ARIMA: *Evidence from S&P BSE Sensex, International Journal of Pure and Applied Mathematics Special Issue*
- Otoritas Jasa Keuangan, 2019, Statistik Mingguan Pasar Modal Desember Minggu Ke-4, Otoritas Jasa Keuangan, Jakarta.
- Oyewola, D., Emmanuel G.D., Ezekiel O.O., K.A. Al Mustapha, 2019, Predicting Nigerian Stock Retuns using Technical Analysis and Machine Learning., *European Journal of Electrical and Computer Eng., vol. 3, no 2*.
- Razak, N.B.A., Kamil, K.H., and Elias, S.M., 2014, Linear Versus Quadratic Portfolio Optimization Model with Transaction Cost, *International Conference on Mathematical Sciences*, 3, pp.533-540.
- Setiawan, E.P. and Rosadi, D., 2019, Model Pengoptimuman Portofolio Mean-Variance dan Perkembangan Praktisnya, *Jurnal Optimasi Sistem Industri*, 18(1), pp. 25-36.
- Sharpe, W.F., 1971, A *Linear programming* Approximation for the General Portfolio Analysis Problem, *The Journal of Financial and Quantitative Analysis*, 6(5), pp. 1263-1275.
- Siew, L.W., Jaaman, S.H., and Hoe, L.W., 2019, Mathematical Modelling of Risk in Portfolio Optimization with Mean-Gini Approach, *Journal of Physics: Conference Series*, 1212, 012031.
- Silva, L.P., Alem, D., and Carvalho, F.L., 2017, Portfolio Optimization using Mean Absolute Deviation (MAD) and Conditional Value-at-Risk (CVaR), *Production*, 27, pp.1-14.

- Soleimani, H., Hamid Reza G., Moh. Hossein S., 2009, Markowitz-Based Portofolio Selection with Minimum Transaction Lots, Cardinality Constraints, and Regarding Sector Capitalization using Genetic Algorithm, *Journal of Expert System with Applications.*, vol 36, pp 5058-5063
- Solin, M.M., A. Alamsyah, B. Rikumahu, and M. A. A. Saputra, 2019 Forecasting Prediksi Optimization using Artificial Neural Network and Genetic Algorithm,” *2019 7th Int. Conf. Inf. Commun. Technol. ICoICT 2019*, pp. 1–7.
- Solnik, B., H., 1995, Why not Diversify Internationally Rather than Domestically., *Financial Analysis Journal*, Januari-Februari, pp 89-94.
- Susanti, R., dan Askardiya R.A., 2020, Analisis peramalan IHSB dengan Time Series Model ARIMA., *Jurnal Management Kewirausahaan*, Vol 17., no 1 pp 97-106
- Taha, H.A., 2003., *Operation Research An Introduction*, 7<sup>th</sup> Ed, Prentice Hall. Arkansas
- Tandelilin, E., 2010, *Prediksi dan Investasi : Teori dan Aplikasi, Edisi Pertama*, Kanisius, Yogyakarta.
- Thim, C.K., Y. V. Choong, E. Seah, and S. H. Han, 2011, Optimizing Prediction and Construction using Artificial Intelligence, *Int. J. Adv. Comput. Technol.*, vol. 3, no. 3, pp. 168–175.
- Tribunbisnis. 2018, BEI Canangkan Program Yuk Nabung Saham Sejak November 2015, <https://www.tribunnews.com/bisnis/2018/10/08/bei-canangkan-program-yuk-nabung-saham-sejak-november-2015> (online accessed 12 Februari 2020).
- Ustun, O., and Kasimbeyli, R., 2012, Combined forecasts in portfolio optimization: A generalized approach, *Computers & Operations Research*, 39, pp. 805-819.
- Wang, W., Li, W., Zhang, N., and Liu, K., 2020, Portfolio Formation with Preselection Using Deep Learning from Long-Term Financial Data, *Expert Systems With Applications*, 143, 113042.

Yu, J.R., Chiou, W.J.P., Lee, W.Y., and Lin, S.J., 2020, Portfolio Models with  
*Return Forecasting and Transaction Costs*, *International Review of  
Economics and Finance*, 66, pp.118-130.