



## DAFTAR PUSTAKA

- Bain, L.J. dan Engelhardt, M, 1992, *Introduction to Probability and Mathematics Statistics*, Duxbury Press, California.
- Bona, R., 2007, Penentuan Harga Opsi Simple Chooser dengan Model Black-Scholes (Studi Kasus Harga Saham PT Astra Internasional Tbk), *Skripsi*, Program Studi Statistika FMIPA UGM, Yogyakarta.
- Dave, H., 2008, *Numerical Methods for Pricing Exotic Options*, Department of Computing of Imperial College London, London.
- Dwihapsari, N., 2008, Opsi Beli Asia dengan Rata-Rata Geometrik, *Skripsi*, Program Studi Statistika FMIPA UGM, Yogyakarta.
- Herdyanti, I. F., 2014, Penentuan Harga Opsi Eropa Model Trinomial dengan Teknik Ekstrapolasi, *Skripsi*, Program Studi Statistika FMIPA UGM, Yogyakarta.
- Hull, J. C., 2003, *Option, Future, and Other Derivatives 5th Edition*, Pearson Education Inc., New Jersey, 216-266.
- Jarrow, R. and A. Rudd. 1982. *Approximate Option Valuation For Arbitrary Stochastic Processes*. Journal of Financial Economics, vol. 10, no. 3, pp. 347-369
- Kendall, M., dan A. Stuart., 1977, *The Advanced Theory of Statistics*, Vol. 1, 4th Ed., Macmillan, New York.
- Kurniawan, 2007, Penentuan harga opsi beli asia dengan menggunakan metode simulasi Monte Carlo, Program Studi Statistika FMIPA UGM, Yogyakarta.
- Kwok, Y., 2008. *Mathematical Models of Financial Derivatives*, Springer, Jerman.
- Mraovic, A. dan Zhang, Q., 2014, *Valuation of Asian Options*, Department of Economics of Lund University, Swedia.
- Nielsen, L. B., 2001, *Pricing Asian Options*, Aarhus University, Denmark.
- Rosadi, D., 2013, Modul Praktikum Pengantar Analisa Statistika dengan R, FMIPA UGM, Yogyakarta.
- Ross, S.M., 2010, *Introducton to Probability Model*, Elsevier Inc., California.
- Severini, T. A., 2005, *Elements of Distribution Theory*, Cambridge University Press, Cambridge.



Turnbull, S.M. dan Wakeman, L.M., 1991, *Quick Algorithm for Pricing European Average Options*, *Journal of Financial and Quantitative Analysis*, vol. 26, no. 3, pp. 377-389, Cambridge University Press, Cambridge, 45-120.

Wilmott, P., Howison, S., Dewynne, J., 1996, *The Mathematics of Financial derivatives*, Cambridge University Press, Cambridge.