

## DAFTAR PUSTAKA

- Ariefianto dan Doddy, M., 2012, *Ekonometrika Esensi dan Aplikasi dengan Menggunakan EViews*, Jakarta, ERLANGGA.
- Araujo, A.S. dan Garcia M.T.M., 2013, Risk contagion in the north-western and southern European stock markets, *Journal of Economics and Business*, 69, 1-34.
- Bain, L.J. dan Engelhardt, M., 1992, *Introduction to Probability and Mathematical Statistics*, USA.
- Bollerslev., 1986, Generalized Autoregressive Conditional Heteroscedasticity, *Journal of Econometrics*, 31, 307-327.
- Chen, W.Y. dan Lian, K.K., 2005, A Comparison of Forecasting Models for ASEAN Equity Markets, *Sunway Academic Journal*, 2, 1-12.
- Chorro, C., Guegan, D., Ielpo, F. dan Lalaharison H., 2014, Testing for Leverage Effect in Financial Returns, *Documents de Travail du Centre d'Economie de la Sorbonne*, Paris.
- Engle, R.F., 1982, Autoregressive Conditional Heteroscedasticity eith Estimates of the Variance of United Kingdom Inflation, *Econometrica*, 50, 4, 987-1008.
- Engle, R.F. dan Victor, K.N., 1993, Measuring and Testing the Impact of News on Volatility, *The Journal of Finance*, 48, 5, 1749-1778.
- Glosten, L.R., Jagannathan, R. dan Runkle, D.E., 1993, On the Relation Between the Expected Value and the Volatility of the Nominal Excess Return on Stocks, *The Journal of Finance*, 48, 5.
- Huang, HC., Su, YC., dan Tsui, JT., 2015, Asymmetric GARCH Value-at-Risk over MSCI in Financial Crisis, *International Journal of Economics and Financial Issues*, 5, 2, 390-398.
- Hogg, RV dan Craig, AT., 1995, *Introduction to Mathematical Statistics*, Higher Education Press, Republic of China.
- Kupiec, PH., 1995, Techniques for Veritying the Accuracy of Risk Measurement Models, *The Journal of Deivatives*, 3, 2, 73-84.
- Maidah, F.A., 2015, Perbandingan Model Volatilitas Return Menggunakan Model Glosten-Jagannathan-Runkle GARCH (GJR-GARCH) dan Exponential GARCH (EGARCH), *Skripsi*, FMIPA, UGM, Yogyakarta.
- Makiel, K., 2012, ARIMA-GARCH Models in Estimating Market Risk Using Value at Risk for the WIG20 Index, *Financial Internet Quarterly*, 8, 2.
- Rosadi, D., 2012, *Diktat Kuliah Manajemen Resiko Kuantitatif*, FMIPA UGM, Yogyakarta.
- Samadi, S dan Haghnejad, A., 2013, Investigating the Asymmetry in Volatility for the Iranian Stock Market, *Iranian Journal of Econometric Studies*, 2, 2, 95-118.



UNIVERSITAS  
GADJAH MADA

**ESTIMASI VALUE AT RISK MENGGUNAKAN MODEL GARCH ASIMETRIS STUDENT T**

ISNA SHOFIA M, Dr. Herni Utami, S.Si., M.Si.

Universitas Gadjah Mada, 2017 | Diunduh dari <http://etd.repository.ugm.ac.id/>

- Sabiruzzaman, M., Huq, MM., Beg, RA., dan Anwar, A., 2010, Modeling and Forecasting Trading Volume Index: GARCH versus TGARCH Approach, *The Quarterly Review of Economics and Finance*, 50, 2, 141-145.
- Tandelilin dan Eduardus., 2001, *Analisis Investasi dan Manajemen Portofolio*, Yogyakarta, BEP.
- Tsay, RS., 2002, *Analysis of Financial Time Series*, Canada.
- Wei, W.W.S., 1994, *Time Series Analysis*. Addison-Wesley, Redwood City, CA.
- Zang, GP., 2003, Time Series Forecasting Using a Hybrid ARIMA and Neural Network Model, *Neurocomputing*, 50, 159-175.