

DAFTAR PUSTAKA

- Atsmegiorgis, C; Kim, J; Yoon S. (2016). *The GARCH-GPD in Market Risk Modeling an Empirical Exposition on KOSPI, Journal of Korean Data Information Sciece Society*.
- Bain, L.J; Engelhardt, M. (1992), *Introduction to Probability and Mathematical Statistics* Duxburry Press, California.
- Casella, G; Berger, R.L. (1990), *Statistical Inference*. Duxburry Series.
- Embrechts, Paul; Mikosch, Thomas; Kluppelberg, Claudia. (1997). *Modelling Extremal Events for Insurance and Finance*, Berlin: Springer.
- Feller, W. (1971). *An Introduction to Probability Theory and its Applications*, Vol 2, 2nd edition, Wiley, New York.
- Fisher, R.A; Tippet, L.H. (1928). *Limmiting Forms of The Frequency Distribution of The Largest or SmallestMember Sample. Proccedings of Cambridge Philosopical Society*.
- Hogg, R; Craig, A.T. (1978) *Introduction to Mathematical Statistics, 4thEdition*, Macmillan Publishing CO, New York.
- Hastaryta, Rossa; Effendie, Adhitya Ronnie. (2006). *Estimasi Value-at-Risk denganPendekatan Extreme Value Theory-Generalized Pareto Distribution*. Yogyakarta: Universitas Gadjah Mada.
- Khindaniva, I; Rachev, S. (2001). *Stable Modeling of Value at Risk. Mathematical and Computer Modeling* 1223-1259.
- Koenker, R. (2005). *Quantile Regression*. Cambridge University Press, London.
- Li, W.K; Mak, T. (1994). *On The Squared residual Autocorrelations In Non-linier Time Series With Conditional Heteroskedasticity. Journal of Time Series*.
- Liu, J. (2011). *Extreme Value Theory and Copula Theory : A Risk Management Application with Energy Futures*. Victoria: University of Victoria.
- Lo,M.S. (2003). *Generalized Autoregressive Conditional Heteroskedastic Time Series Models*. Dept of Statistics & Actuarial Science, Simon Fraser University.
- Lombardi, M. (2004). *Simulation-based Methods for α -Stable Distributions and Processes*, Thesis, Universita Degli Studi Di Firenze.

- McCulloch, J.H. (1986). *Simple Consistent Estimators of Stable Distribution Parameters*. Ohio: Department of Economics, The Ohio State University.
- Nirvanda, N. (2017). *Estimasi Value at Risk (VaR) Portofolio Multivariat Menggunakan Metode GARCH Student t-EVT-Vine Copula*. Yogyakarta: Program Studi Statistika Universitas Gadjah Mada.
- Nolan, J.P. (2001). *Maximum Likelihood Estimation and Diagnostics for Stable Distribution*. Department of Mathematics and Statistics, American University.
- Nolan, J.P. (2005). *Modeling Financial Data with Stable Distribution*. Department of Mathematics and Statistics, American University.
- Nolan, J.P. (2016). *Stable Distributions Models for Heavy Tailed Data*. Chapter 1, Department of Mathematics and Statistics, American University.
- Marrudani, I.D. (2009). Pengukuran Value at Risk Pada Aset Tunggal dan Portofolio dengan Simulasi Montecarlo. Semarang: Universitas Diponegoro
- Rosadi, Dedi. (2012). Diktat Kuliah Manajemen Risiko Kuantitatif. Yogyakarta: Jurusan Matematika FMIPA UGM.
- Rosadi, Dedi. (2014). Analisis Runtun Waktu dan Aplikasinya dengan R. Gadjah Mada University Press, Yogyakarta.
- Rosadi, Dedi. (2015). Ekonometrika Keuangan dan Aplikasinya untuk Pemodelan Data Keuangan Indonesia. Pidato pengukuhan guru besar FMIPA UGM.
- Samorodnitsky, G; Taqqu, M.S. (1994). *Stable Non-Gaussian Random Processes: Stochastic Model With Infinite Variance*, Chapman dan Hall, New York.
- Watson, Alex. (2014), *Levy Processes and Fluctuation*, Institut für Mathematik, Universität Zurich.
- Wei, W.S. (2006). *Time Series Analysis: Univariate and Multivariate Methods*. 2nd edition, Addison-Wesley, Boston
- Xu, W; Wu, C; Xiao, W. (2011). *Modeling Chinese Stock Returns with Stable Distribution*. Mathematical and Computer Modelling.
- Zolotarev, V.M. (1986). *One Dimensional Stable Distribution*, Vol 65 Terjemahan dari *Mathematical Monographs*, Amer.Math.Soc.