DAFTAR PUSTAKA

Abdurrakhman, 2007, *Buku Ajar Pengantar Statistika Keuangan*, Unuversitas Gadjah Mada, Yogyakarta.

Anton, H, dan Rorres, C., 2005, *Elementary Linear Algebra, Applications Version. Ninth Edition*, John Wiley & Sons, inc, New York.

Bain, L. J., dan Engelhardt, M., 1992, *Introduction to Probability and Mathematical Statistics*, Duxbury Press, California.

Ballestero, E, 2005, Mean-Semivariance Efficient Frontier : A downside risk model for portfolio selection. *Journal of Applied Mathematical Finance*, 12, 1-15.

Bhatti, Ashgar., 2000, *Practical Optimization Methods*, Springer Verlag, New York.

Cumova, D., 2007, *A symmetric LPM Model for Mean-Semivariance Optimization*, Paper.

Cumova, D., dan D., Nawrocki, 2011, A symmetric LPM Model for Heuristic Mean-Semivariance Analysis, *Journal of Economics and business*, 63, 217-236.

Data saham LQ-45, http: www.idx.co.id., diakses tanggal 20 April 2017.

Data harga saham, http : yahoo.finance.com, diakses tanggal 20 April 2017.

Estrada, J., 2008, Mean-Semivariance Optimization : A heuristic Approach, *Journal of applied Finance* (*Spring/Summer 2008*), 57-72.

Fishburn, P. C., 1977, *Mean Risk Analysis with Bellow Target Return*, The American Economic Review.

Hogan, W. Dan J. Warren, 1972, Computation of the Efficient Boundary in The ES Portfolio Selection Model, *Journal of Financial and Quantitative Analysis*, 7(4), 1881-1896.

Kellison, S., 2009, *The Theory of Interest*, McGraw Hill, United States.

Luenberger, David, 1998, *Investment Science*, Oxford University Press, New York

Markowitz, H., 1952, Portofolio Selection, *Journal of Finance*, 7, 77-91.

Nawrocki, D., N, 1991. Optimal Algorithms and Lower Partial Moment : Ex post.

Riddles, Neil, 2000, T*he Upside of Downside Risk,* Rogers Media, Canada.

Rosadi, D., 2012, *Diktat Kuliah Managemen Resiko Kuantitatif*, Program Studi Statistika, FMIPA, Universitas Gadjah Mada.

Roy, A.D., 1952, Safety-First and The Holding of Assets, Econometrica, 20, 431-449.

Searle, Shayle R.,1982, *Matrix Algebra Usefull for Statistic*, John Wiley & Sons, New York.

Tendelilin, E, 2001, *Analisis Investasi dan Manajemen Portofolio,* Edisi pertama. Kanisius, Yogyakarta.

Wu, Nesa dan Coppin, R, 1981, *Linear Programing and Extensions*, McGraw-Hill, Inc., New York.