



DAFTAR PUSTAKA

- Alrianto, G. (2009). Analisis Pengukuran Risiko Operasional dengan Menggunakan Metode Loss Distribution Approach. *Skripsi*. Jakarta: Program Studi Manajemen Risiko FE UI.
- Bain, L. J., & Engelhardt, M. (1992). *Introduction to Probability and Mathematical Statistics*. California: Duxbury.
- Berger, J. O. (1985). *Statistical Decision Theory and Bayesian Analysis*. New York: Springer-Verlag.
- Cruz, M. (2002). *Modelling, Measuring and Hedging Operational Risk*. United Kingdom: John Wiley & Sons.
- Djanggola, A. M. (2010). Pengukuran Risiko Operasional Pada Klaim Asuransi Kesehatan dengan Metode Extreme Value Theory. *Tesis*. Jakarta: Program Studi Magister Manajemen FE UI.
- Fadjar, A. (2008). Aplikasi Simulasi Monte Carlo Dalam Estimasi Biaya Proyek. *Jurnal SMARTek*, 222-227.
- Fitriyah, M. (2012). Analisis Perbandingan Pengukuran Risiko Operasional Metode Loss Distribution Approach (LDA) dengan Basic Indicator Approach (BIA). *Skripsi*. Jakarta: Program Studi Ekstensi Manajemen FE UI.
- Fontnouvelle, P., Rosengren, E., & Jordan, J. (2004). Implications of Alternative Operational Risk Modelling Techniques. *Working Paper*.
- Franchot, A., & Roncalli, T. (2002). Mixing Internal and External Data for Managing Operational Risk. *Working Paper*.
- Gujarati, D. N. (2003). *Basic econometrics*. New York: The McGraw-Hill Companies.
- Hogg, R. V., McKean, J. W., & Craig, A. T. (2005). *Introduction to Mathematical Statistics*. New York: Macmillan Publishing Co., Inc.
- Koenker, R. (2005). *Quantile Regression*. London: Cambridge University Press.
- Martin, J. L. (2009). Comparative Analysis of Operational Risk Approaches within Basel Regulatory Framework: Case Study of Spanish Saving Bank. *Journal of Financial Management and Analysis*, 1-15, 22.
- Rahman, K. N., Black, D. A., & McDonald, G. C. (2014). An Application of Bayesian Inference on the Modelling and Estimation of Operational Risk Using Banking Loss Data. *Applied Mathematics*.



- Rosadi, D. (2012). *Diktat Kuliah Manajemen Resiko Kuantitatif*. Yogyakarta: Fakultas MIPA Universitas Gadjah Mada.
- Rosadi, D. (2014). *Modul Praktikum Komputasi Statistika: Pengantar Analisa Statistika Dengan R*. Yogyakarta: Fakultas MIPA Universitas Gadjah Mada.
- Shevchenko, P. V., & Wüthrich, M. V. (2006). The Structural Modelling of Operational Risk via Bayesian Inference: Combining Loss Data with Expert Opinions. *The Journal of Operational Risk*, 3-36.
- Shevchenko, P. V. (2009). Implementing Loss Distribution Approach for Operational Risk. *The Journal of Operational Risk*.
- Shevchenko, P. V., & Peters, G. W. (2013). Loss Distribution Approach for Operational Risk Capital Modelling under Basel II: Combining Different Data Sources for Risk Estimation. *The Journal of Operational Risk*.
- Subanar. (2013). *Statistika Matematika: Probabilitas, Distribusi, dan Asimtotis dalam Statistika*. Yogyakarta: Graha Ilmu.
- Subanar. (2013). *Statistika Matematika*. Yogyakarta: Graha Ilmu.
- Syuhada, Khreshna. I. A. (2013). *Catatan Kuliah: Model Risiko*. Bandung: Fakultas MIPA Institut Teknologi Bandung.
- Yasuda, Y. (2003). Application of Bayesian Inference to Operational Risk Management. *Tesis*. Jepang: University of Tsukuba.