

DAFTAR PUSTAKA

- Bain L. J. and Engelhardt M., 1992, *Introduction to Probability and Mathematical Statistics*, Duxbury Press, California.
- Bennett, P. J., 2009, *Introduction to the Bootstrap and Robust Statistics*, Winter Term.
- Bickel, P. J. and Freedman, D. A., 1981, Some Asymptotic Theory For The Bootstrap, *Ann. Statist.*, 9, pp. 1196-1217.
- Billingsley, P., 1986, *Probability and Measure*, John Wiley and Sons, Inc, New York.
- Bystrova, A.S., 2009, *Bootstrap Confidence Bands for Forecast Paths*, Comisef Working Papers Series.
- Chen, S. X., 2000, Probability Density Function Using Gamma Kernel, *Ann. Inst. Statist. Math*, 52, pp. 471-480.
- Cochran, W. G., 1977, *Sampling Techniques*, John Wiley and Sons, Inc, New York.
- Dacorogna, M. M., Gencay, R., Muler, U. A., Olsen, R. B. and Pictet, O. V., 2001, *An Introduction to High Frequency Finance*, Academic Press, London.
- Diebold, F.X., Rudebusch, G.D. and Auroba, S.B., 2003, The Macroeconomy and the Yield Curve : A Nonstructural Analysis, *Social Science Research Network*, 1, pp. 1-22.
- Dudewicz, E. J. and Mishra, S. N., 1988, *Modern Mathematical Statistics*, John Wiley and Sons, Inc, Singapore.
- Efron, B. and Tibshirani, R. J., 1993, *An Introduction to the Bootstrap*, Chapman and Hall, New York.

Efron, B., 1979, Bootstrap Methods: Another Look At The Jackknife, *Ann. Statist.*, 7, pp. 1-26.

Eubank, R. L., 1988, *Nonparametric Regression*, Marcel Dekker, New York.

Feller, W., 1957, *An Introduction to Probability Theory and Its Applications*, Charles E. Tuttle Company, Tokyo.

Fox, J., 2002, Bootstrapping Regression Models, Appendix to An R and S-PLUS Companion to Applied Regression.

Grandville O., 2000, *Bond Pricing and Portfolio Analysis*, The MIT Press, London, England.

Gustafsson, J., Hagmann, M., Nielsen, J. P., and Scaillet, O., 2007, Local Transformation Kernel Density Estimation of Loss Distributions, *Research Paper*, 32.

Hardle, W., Marron, J.S., 1990, *Bootsrap simultaneous error bars for nonparametric regression*, *Annals of Statistics*.

Hardle, W., 1990, *Smoothing Techniques, with Implementation in S*, Springer Verlag, New York.

Hardle, W., 1995, *Applied Nonparametric Regression*, Humbolt-Universitat zu Berlin, Berlin.

Brent R.H. dan Timothy P.H., (2013) *Replicating Sample Trimming with Boundary Correction in Nonparametric Estimation of First-Price Auction*, Department of Economics, University of Chicago and Colby College.

Jones, M. C., 1993, Simple boundary correction for density estimation kernel, *Statistics and Computing*, 3, pp. 135-146.

Jones, M. C. and Foster, P. J., 1996, Simple Nonnegative Boundary Correction Method for Kernel Density Estimation, *Statistica Sinica*, 6, pp. 1005-1013.

- Joon, C.K. and Schucany, W.R., 1998, Nonparametric Regression Estimation Near Endpoints, *Journal of Statistical Planning and Inference*, 66, pp. 289-304.
- Kartiko, 1996, *Penghalusan Kernel untuk Menyempurnakan Interval Konfidensi Bootstrap*, Tesis, Universitas Gadjah Mada, Yogyakarta.
- Karunamuni, R.J. and Alberts, T., 2005, On Boundary Correction in Kernel Density Estimation, *Journal of Statistical Methodology*, 2, pp. 191-212.
- Kellison, S. G., 2009, *The Theory of Interest*, University of Central Florida, Florida.
- Krivobokova, T., 2006, *Theoretical and Practical Aspects of Penalized Spline Smoothing*, Dissertation, Germany.
- Kromann, T. B., 2006, Estimation of Large Insurance Losses: A Case Study, *Journal of Actuarial Practice*, 13.
- Kromann, T. B., 2009, Comparison of tail performance of the Champernowne transformed kernel density estimator, the generalized Pareto distribution and the g-and-h distribution, *The Journal of Operational Risk*, 4, pp. 4367.
- Kromann, T. B., 2009, *Large loss models for general insurance*, PhD Tesis.
- Larsen, T. B., Nielsen, J. P., Guillen, M. and Bolance, W., 2005, Kernel density estimation for heavy-tail distributions using the champernowne transformation, *Statistics*, 39, pp. 503-518.
- Linton, O., Mammen, E., Nielsen, J., and Tanggaard, C., 2000, Yield Curve Estimation by Kernel Smoothing Methods, *Discussion Paper*, 9, pp. 1196-1217.
- Murthy, D.N.P., Page, N. W. and Rodin, E. Y., 1990, *Mathematical Modelling*, Member of Maxwell Macmillan Pergamon, Oxford.
- Muslim, Dedi Rosadi, Gunardi, and Abdurakhman, 2014, *Estimation the Yield Curve of Nelson-Siegel Model and its Extensions by L-BFGS-B Method Optimization Approach*, Ph.D Math Student, Gadjah Mada University, Yogyakarta, Indonesia .

- Nelson, C.R. and Siegel, A. F., 1897, Parsimonious Modelling of Yield Curves, *Journal of Business*, 60, pp. 473-489.
- Rahardjo S., 2003, *Panduan Investasi Obligasi*, PT Gramedia Pustaka Utama, Jakarta.
- Rencher, A. C., 2001, *Linear Models in Statistics*, Academic Press, San Diego, California.
- Rosadi D , 2011, *Pemodelan Kurva Imbal Hasil Dan Komputasinya Dengan Paket Software Rcmdrplugin.Econometrics*, Jurusan Matematika FMIPA UGM, eprints.undip.ac.id/32822/1/artikel_dedi.pdf.
- Ryan, R.J., 1997, *Yield Curve Dynamics*, Glenlake Publishing Company, Ltd., Chicago.
- Sahinler, S. and Topuz, D., 2007, Bootstrap and Jackknife Resampling Algorithms for Estimation of Regression Parameters, *Journal of Applied Quantative Methods (JAQM)*, 2, pp. 188-199.
- Sayah, A., Yahiya, D. and Necir, A., 2010, Champernowne transformation in kernel quantile estimation for heavy-tailed distributions, *Journal Afrika Statistika*, 5, pp. 288-296.
- Serfling, R. J., 1980, *Approximation Theorems of Mathematical Statistics*, John Wiley and Sons, New York.
- Shao, J. and Tu, D., 1995, *The Jackknife and Bootstrap*, Springer Verlag New York Inc., New York.
- Stander, Y. S., 2005, *Yield Curve Modeling*, Palgrave Macmillan, Great Britain.
- Takezawa, K., 2006, *Introduction to Nonparametric Regression*, John Wiley Sons, Inc, Hoboken, New Jersey, Canada.
- Tanggaard, C., 1996, Nonparametric Smoothing of Yield Curves, *Quantitative Finance and Accounting (JAQM)*, 2, pp. 188-199.



Tenreiro, C., 2012, Boundary Kernels for Distribution Function Estimation, *Revstat*, 11, pp. 169-170.

Venables, W.N. dan Ripley, B.D., 1995, *Modern Applied Statistics with S-Plus*, Springer Verlag New York Inc., New York.

Wang and Yang, L., 2009, Polynomial Spline Confidence Bands For Regression Curves, *Statistica Sinica*, 19, pp. 325-342.

Zhang, S. and Karunamuni, R.J., 1998, On Kernel Density Estimation Near End-points, *Journal of Statistical Planning and Inference*, 760, pp. 301-316.

basicstyle=