

## DAFTAR PUSTAKA

- Bain, L.J. and Engelhardt, Max. 1992, *Introduction to Probability and Mathematical Statistics*. Duxbury Press, California.
- Brockwell, P.J. dan Davis, R.A., 1991, *Time Series : Theory and Method*, Springer Verlag
- Chen, C.W.S., Gerlach, R., Lin, E.M.H., 2007. *Volatility forecasting using threshold heteroskedastic models of the intra-day range*. J. Computational Statistics & Data Analysis 58.2990-3010.
- Cryer, J.D., Chan, K.S., 2008. *Time Series Analysis with Application in R*. Second ed. Springer. Iowa.
- Greene, W. H. 1997. *Econometric Analysis Fourth Edition*. Prentice Hall. New Jersey
- Jinghong Li. 2006. *Threshold Autoregressive Modeling of Bond Series- Japanese Case*, Investment Management and Financial Innovation.
- Markidarkis, S., S.C Wheelwright, V.E. McGee. 1999. *Metode dan aplikasi peramalan*. (alih bahasa oleh Ir. Hari Suminto). Binarupa Aksara. Jakarta
- Huang, T.M. 2000, *Bayesian Inference of Threshold Autoregressive Model and Application*, Thesis. University of Minnesota.
- Hansen, B.E. 1997. Inference in TAR models. *Studies in Nonlinear Dynamics and Econometrics*. Quarterly Journal, The MIT Press.
- Peter. J.Brockwell, dan Richard A Davis. 1996. *Introduction To Time Series and Forecasting*, Springer, New York.
- Rosadi, D., 2012, *Diktat Analisis Runtun Waktu*, Universitas Gadjah Mada Yogyakarta.
- Rosadi, D. 2011. *Analisis Ekonometrika dan Runtun Waktu Terapan dengan R. Andi Offset*. Jogjakarta
- Wei, W.W.S., 1989. *Time Series Analysis : Univariate and Multivariate Methods*. Addison-Wesley. New York.
- Tsay, R.S., 2005. *Analysis of Financial Time Series*. Second ed. Wiley, Hoboken