DAFTAR PUSTAKA

Allen, E.J., Novosel, S.J. dan Zhang, Z., 1998, *Finite Element and Difference Approximation of some Linear Stochastic Partial Differential Equations*, Taylor dan Francis informa Ltd, England.

Aryati, L., 2011, *Pengantar Persamaan Diferensial Parsial*, Fakultas Matematika dan Ilmu Pengetahuan Alam, Universitas Gadjah Mada.

Barth, A. dan Lang, A., 2012, *Simulation of Stochastic Partial Differential Equations using Finite Element Methods*, Stochastics An International Journal of Probability and Stochastic Processes, Germany.

Bradie, B., 2006, *A Friendly Introduction to Numerical Analysis*, Pearson Education, Inc., New Jersey.

Buckdahn, R. dan Pardoux, E. (1990). *Monotonicity Methods for White Noise Driven Quasi-Linear SPDEs, Dzjiusion Processes and Related Problems in Analysis*, Vol. I, M. Pinsky (Editor), Birkhaiiser.

Hutton, D.V., *Fundamentals of Finite Element Analysis*, Mc Graw Hill, New York.

Johnson, C. (1994), *Numerical Solution of Partial Differential Equations by the Finite Element Method*, Cambridge University Press

Castaneda, L.B., Arunachalam, V., Dharmaraja, D., 2002, *Introduction to Probability and Stochastic Processes with Applications*, John Wiley and Sons, Inc., Hoboken, New Jersey.

Mackevicius, V., 2011, *Introduction to Stochastic Analysis*, ISTE Ltd and John Wiley and Sons, Inc., Great Britain and the United States.

Merton, R.C., 1998, *Theory of Rational Option Pricing*, The Bell Journal of Economics and Management Science, Vol.4, No. 1. (Spring, 1973), pp.141-183.

Patel, B.M., 2009, *Finite Difference Approximation for Stochastic Parabolic Partial Differential Equations*, University of Chester, United Kingdom.

Reddy, J.N., *An Introduction to the Finite Element Method*, Third Edition, Mc Graw Hill, New York.

Ross, Shepley, L., 1984, *Differential Equations*, Third Edition, John Wiley and Sons, Inc., Singapore.

Sahoo, P., 2008, *Probability and Mathematical Statistics*, Deparyment of Mathematics University of Louisville, USA.

Walsh, J. B., 2005, *Finite Element Method for Parabolic Stochastic PDE's*, Department of Mathematics, University of British Columbia, Vancouver, Canada.

Walsh, J. B., 1986, *An Introduction to Stochastic Partial Differential Equations*, Springer Science and Business Media, New York.

Wilmott, P., Howison, S. dan Dewynne, J., 2002, *The Mathematics of Financial Derivatives A Student Introduction*, Cambridge University Press, United Kingdom.

Yan, Y., 2005, *Galerkin Finite Element Methods for Stochastic Parabolic Partial Differential Equations*, SIAM Journal on Numerical Analysis.

Zauderer, E., 2006, *Partial Differential Equations of Applied Mathematics*, Third Edition, John Wiley and Sons, Inc., New York.

Zhang, Z. dan Karniadakis, G. E., 2017, *Numerical Methods for Stochastic Partial Differential Equations with White Noise*, Springer Science and Business Media, New York.

Zienkiewicz, O. C. and Taylor, R. L., 2000, *Finite Element Method, Volume three: Fluid Dynamics*. 5th ed. Vol. 3., Butterworth-Heinemann, Oxford.