

## DAFTAR PUSTAKA

- Agrawal, G. (Jan. 2006), Impact of Sample Size on the Distribution of Stock Returns - An Investigation of Nifty Sensex, *SSRN Electronic Journal*.
- BEI (2018a), *Pengantar Pasar Modal*, URL: <https://www.idx.co.id/investor/pengantar-pasar-modal/>, [Online; diakses 10 Mei 2019].
- (2018b), *Saham*, URL: <https://www.idx.co.id/produk/saham/>, [Online; diakses 10 Mei 2019].
- Chen, P. Y. dan Popovich, P. M., 2006, *Correlation : parametric and nonparametric measures*, Sage Publ., Thousands Oaks, Calif.
- Dao, V. L., Bothorel, C., dan Lenca, P. (2020), Community structure: A comparative evaluation of community detection methods, *Network Science* 8.1, 1–41.
- Edwards, J. (2020), *Why Market Correlation Matters*, URL: <https://www.investopedia.com/articles/financial-advisors/022516/4-reasons-why-market-correlation-matters.asp>, [Online; diakses 25 Mei 2020].
- Favel, G, 2008, *The Stock Market Philosopher: Insights of a Soviet-born, New York-bred Hedge Fund Trader*, W&A Publishing.
- Ganti, A. (Feb. 2020), *Correlation Coefficient*, URL: <https://www.investopedia.com/terms/c/correlationcoefficient.asp>, [Online; diakses 14 Juli 2020].
- Graham, J. (2020), *The Stock Market and Individual Market Sectors*, URL: <https://www.discoveroptions.com/mixed/content/education/articles/stockmarketsector.html>, [Online; diakses 24 Mei 2020].
- Guidotti, R. dan Coscia, M. (2018), On the Equivalence Between Community Discovery and Clustering, *Smart Objects and Technologies for Social Good*, ed. by B. Guidi, L. Ricci, C. Calafate, O. Gaggi, dan J. Marquez-Barja, Cham: Springer International Publishing, pp. 342–352.
- Joseph, R. (July 2020), *Correlation and P value*, URL: <https://dataschool.com/fundamentals-of-analysis/correlation-and-p-value/>, [Online; diakses 14 Juli 2020].
- Jung, S. S. dan Chang, W. (2016), Clustering stocks using partial correlation coefficients, *Physica A Statistical Mechanics and its Applications* 462, pp. 410–420.

- Junior, L., Mullokandov, A., dan Kenett, D. (June 2015), Dependency Relations among International Stock Market Indices, *Journal of Risk and Financial Management* 8, pp. 227–265.
- Kowalski, C. J. (1972), On the Effects of Non-Normality on the Distribution of the Sample Product-Moment Correlation Coefficient, *Journal of the Royal Statistical Society. Series C (Applied Statistics)* 21.1, pp. 1–12.
- Lee, G. S. dan Djauhari, M. A. (2012), Network topology of Indonesian stock market, *2012 International Conference on Cloud Computing and Social Networking (ICCCSN)*, pp. 1–4.
- MacMahon, M. dan Garlaschelli, D. (2015), Community Detection for Correlation Matrices, *Phys. Rev. X* 5 (2), p. 021006.
- Majapa, M. dan Gossel, S. J. (2016), Topology of the South African stock market network across the 2008 financial crisis, *Physica A: Statistical Mechanics and its Applications* 445, pp. 35–47.
- Mantegna, R. N. (1999), Hierarchical structure in financial markets, *The European Physical Journal B - Condensed Matter and Complex Systems* 11.1, pp. 193–197.
- Millington, T. dan Niranjana, M. (2021), Construction of minimum spanning trees from financial returns using rank correlation, *Physica A: Statistical Mechanics and its Applications* 566, p. 125605.
- Miskolczi, P. (Sept. 2017), Note on simple and logarithmic return, *Applied Studies In Agribusiness And Commerce* 11.
- Officer, R. R. (1972), The Distribution of Stock Returns, *Journal of the American Statistical Association* 67.340, pp. 807–812.
- Pakarti, P. dan Anoraga, P., 2001, *Pengantar Pasar Modal*, Rineka Cipta, Jakarta.
- Putra, T. T. dan Umbara, R. F. (2018), Analisis Topologi Jaringan Saham-saham Lq45 Dengan Menggunakan Minimum Spanning Tree (mst), *eProceedings of Engineering* 5.3.
- Rahmawati, W. (2019), *Pertumbuhan investor pasar modal mencapai 53% sepanjang 2019*, URL: <https://investasi.kontan.co.id/news/pertumbuhan-investor-pasar-modal-mencapai-53-sepanjang-2019>, [Online; diakses 23 Februari 2020].

- Romano, S., Vinh, N. X., Bailey, J., dan Verspoor, K. (2015), *Adjusting for Chance Clustering Comparison Measures*.
- Samsul, M., 2006, *Pasar Modal dan Manajemen Portofolio*, Penerbit Erlangga, Surabaya.
- Sensoy, A. dan Tabak, B. M. (2014), Dynamic spanning trees in stock market networks: The case of Asia-Pacific, *Physica A: Statistical Mechanics and its Applications* 414, pp. 387–402.
- Smigel, L. (2021), *What is Open High Low Close in Stocks?*, URL: <https://analyzingalpha.com/open-high-low-close-stocks>, [Online; diakses 7 September 2021].
- Sun, W., Tian, C., dan Yang, G. (2015), Network Analysis of the Stock Market.
- Szczepańska, A. (2011), Research Design and Statistical Analysis, Third Edition by Jerome L. Myers, Arnold D. Well, Robert F. Lorch, Jr. *International Statistical Review* 79.3, pp. 491–492.
- Traag, V., Waltman, L., dan Eck, N. J. van (Mar. 2019), From Louvain to Leiden: guaranteeing well-connected communities, *Scientific Reports* 9, p. 5233.
- Tumminello, M., Lillo, F., dan Mantegna, R. N. (2010), Correlation, hierarchies, and networks in financial markets, *Journal of Economic Behavior Organization* 75.1, Transdisciplinary Perspectives on Economic Complexity, pp. 40–58.
- Utami, D. N. (2020), *Tak Goyah Karena Pandemi, Jumlah Investor Pasar Modal Makin Tinggi*, URL: <https://market.bisnis.com/read/20201230/7/1337096/tak-goyah-karena-pandemi-jumlah-investor-pasar-modal-makin-tinggi>, [Online; diakses 18 Februari 2021].
- Utami, R. F., Umbara, R. F., dan Indwiarti, I. (2018), Analisis Topologi Jaringan Saham-saham LQ45 Dengan Menggunakan Forest of All Minimum Spanning Trees, *eProceedings of Engineering* 5.3.
- Vinh, N. X., Epps, J., dan Bailey, J. (Dec. 2010), Information Theoretic Measures for Clusterings Comparison: Variants, Properties, Normalization and Correction for Chance, *J. Mach. Learn. Res.* 11, 2837–2854.

- Wang, G.-J. dan Xie, C. (Mar. 2018), Correlation Structure and Evolution of World Stock Markets: Evidence from Pearson and Partial Correlation-Based Networks, *Computational Economics* 51, pp. 607–635.
- Wang, G.-J., Xie, C., dan Chen, S. (Oct. 2017), Multiscale correlation networks analysis of the US stock market: A wavelet analysis, *Journal of Economic Interaction and Coordination* 12, pp. 561–594.
- Wardana, R. (2021), *Apa Itu IHSG? Ini Pengertian, Cara Hitung, dan Index Saham Lainnya*, URL: <https://lifepal.co.id/media/ihsg/>, [Online; diakses 7 September 2021].
- Xu, W., Hou, Y., Hung, Y, dan Zou, Y. (Nov. 2010), Comparison of Spearman's rho and Kendall's tau in Normal and Contaminated Normal Models, *Signal Processing* 93.
- Yao, H. dan Memon, B. A. (2019), Network topology of FTSE 100 Index companies: From the perspective of Brexit, *Physica A: Statistical Mechanics and its Applications* 523, pp. 1248–1262.
- You, T., Fiedor, P., dan Hořda, A. (June 2015), Network Analysis of the Shanghai Stock Exchange Based on Partial Mutual Information, *Journal of Risk and Financial Management* 8, pp. 266–284.
- Zhang, J., Chen, Y., dan Zhai, D. (2010), Network analysis of Shanghai sector in Chinese stock market based on Partial Correlation, *2010 2nd IEEE International Conference on Information Management and Engineering*, pp. 321–324.
- Zhuang, R., Hu, B., dan Ye, Z. (2008), Minimal spanning tree for Shanghai-Shenzhen 300 stock index, *2008 IEEE Congress on Evolutionary Computation (IEEE World Congress on Computational Intelligence)*, pp. 1417–1424.