

DAFTAR PUSTAKA

- Black, R. dan Scholes, M. (1973). *The Pricing of Options and Corporate Liabilities*.
The University of Chicago Press:Journal of Political Economy. Journal of
Political Economy, 81(3), 637-654.
- Brealey, R.A. dan Myers, S. (2003). *Principles of Corporate Finance*. New York:
McGraw-Hill.
- Bressler. (2019), *Time Series and Random Process Modul*. Florida:Florida Atlantic
University.
- Chen, J. (2020). *Definition Historical Volatilities (HV)*. Diakses 28 Juni 2021 dari
<https://www.investopedia.com/terms/h/historicalvolatility.asp>
- Cox, dkk. (1985). *A Theory of the Term Structure of Interest Rates*. *Econometrica*,
53(2), 385-407.
- Damodaran, A. (2012). *Investment Valuation: Tools and Techniques for*
Determining the Value of any Asset (3rd edition). Hoboken, New Jersey: Wiley.
- Dewi, dan Ramli. 2019, *Opsi Saham pada Pasar Modal di Indonesia (Studi Pasar*
Opsi Saat Pasar Opsi Masih Berlangsung di Bursa Efek Indonesia), *Jurnal*
Muara Ekonomi dan Bisnis, 2(2), 300-312.
- Dwitanto. (2011). *Analisis Runtun Waktu untuk Meramalkan Jumlah Pasien yang*
Berobat di Puskesmas Blora dengan Menggunakan Software Minitab 14. (Tugas
Akhir, Universitas Negri Semarang, 2011) Diakses dari
<http://lib.unnes.ac.id/28/1/7009.pdf>.
- Erhardt, dkk. (2017). *Numerical Simulation of ther Heston Model under Stochastic*
Correlation. *International Journals of Financial Studies*, 6(3), 1-16.

- Fabrice, dkk. (2007). *Option Pricing Models and Volatility Using Excel-VBA*. New Jersey:Wiley.
- Fiorentini, dkk. (2000). *Short-Term Options with Stochastic Volatility: Estimation and Empirical Performance*. FEDEA. Diakses dari <https://documentos.fedea.net/pubs/eee/eee02.pdf>
- Fouque, J.P., dkk. (2000). *Derivatives in Financial Markets with Stochastic Volatility*, Cambridge:Cambridge University Press.
- Fouque, J.P., dkk. (2000). *Mean-Reverting Stochastic Volatility*, *International Journal of Theoretical and Applied Finance*, 3(1), 101-142.
- Gavin, H.P. (2020). *The Levenberg-Marquadt algorithm for nonlinear least squares curve-fitting problems*. (Technical Report, Duke University). Diakses dari <https://people.duke.edu/~hpgavin/ce281/lm.pdf>
- Gross, D. dkk. (2008). *Fundamentals of Queueing Theory, Fourth Edition*. Series in Probability and Statistics. New York:Wiley.
- Heston, S.L. (1993), *A Closed-Form Solution for Options With Stochastic Volatility with Application to Bond and Currency Options*. *Reviews of Financial Studies*, 6, 327-343.
- Holmes, M. (2019). *Gaussian process & Stationary process Modul*. New York:New York University.
- Huang, dkk. (2012). *Analytical Finance 1:Volatility Surface Course Modul*. Sweden:Malardalen University.
- Hull, dan White. (1987). *The Pricing of Options on Assets with Stochastic Volatilities*, *Journal of Finance*, 42(2), 281-330.

- Hull, J. (2009). *Options, Futures, And Other Derivatives 7th Edition*, Pearson Education, 259-272.
- Kim, B. dan Wee, I.S. (2011). *Pricing of geometric Asian options under Heston's stochastic volatility model*, *Quantitative Finance* 14(10), 1795-1809,
- Kleinrock, L. (1975). *Queueing Systems, Volume 1: Theory*. New Jersey: Wiley-Interscience.
- Lalley, S. *Gaussian Processes; Kolmogorov-Chentsov Theorem Course Modul*. Chicago: University of Chicago.
- Lourakis. (2005). *A Brief Description of the Levenberg-Marquadt Algorithm Implemented by levmar*. Greece: Foundation for Research and Technology.
- Moodley, N. (2005). *The Heston Model : A Practical Approach with Matlab Code*. (Thesis, University of the Witwatersrand). Diakses dari <https://zulfahmed.files.wordpress.com/2016/03/nimalinmoodley2005.pdf>.
- Osgood, Brad. (2007). *The Fourier Transform and its Applicatoins*. (Lecture Notes: Stanford University). Diakses dari <http://www.math.ncku.edu.tw/~rchen/2016%20Teaching/Chapter%20Fourier%20Transform.pdf>
- Pass, C., dkk. (1997). *Kamus Lengkap Bisnis Edisi Kedua*. Jakarta: Erlangga
- Republik Indonesia. (1995). *Undang-Undang Republik Indonesia Nomor 8 Tahun 1995 tentang Pasar Modal*. Jakarta: Kementerian Keuangan.
- Republik Indonesia. (2003). *Peraturan Bapepam No. III. E. 1 tgl. 31 Okt 2003 tentang kontrak berjangka dan opsi atas efek atau indeks efek*. Jakarta: Badan Pengawas Pasar Modal.

- Rouah, F.D. (2013). *Simplified Derivation of the Heston Model*. Diakses dari <https://www.frouah.com/finance%20notes/The%20Heston%20model%20short%20version.pdf>
- Sapto, R. (2006). *Kiat Membangun Aset Kekayaan*. Jakarta: Elex Media Komputindo.
- Soejoeti, Z. (1987). *Analisis Runtun Waktu*. Jakarta: Karunia Jakarta.
- Uhlenbeck, G. E. dan Ornstein, L.S., 1930, *On the Theory of the Brownian Motion*, *Phys. Rev.*, 36(5), 823.
- Van Der Stoep, dkk., 2013, *The Heston Stochastic-Local Volatility Model: Efficient Monte Carlo Simulation*. *International Journal of Theoretical and Applied Financ*, 17(7), 1-25.
- Wei, W. (2006). *Time Series Analysis: Univariate and Multivariate Methods* 2nd edition. Philadelphia: Pearson.
- Widyawati, dkk. (2013). *Penggunaan Model Black-Scholes untuk Penentuan Harga Opsi Jual Tipe Eropa*. *Buletin Ilmiah Math. Stat. Dan Terapannya (Bimaster)*, 2(1), 13– 20.
- Wu, H.F. (2019). *From Constant to Stochastic Volatility: Black-Scholes Versus Heston Option Pricing Models*, (Senior Project, Bard College). Diakses dari https://digitalcommons.bard.edu/senproj_s2019/163
- Yang, Y. (2013), *Valuing a European option with the Heston Model*, Rochester Institute of Technology. (Thesis, Rochester Institute of Technology). Diakses dari <https://scholarworks.rit.edu/theses/4809>
- Ye, Z. (2013), *The Black-Scholes and Heston Models for Option Pricing*. (Thesis, University of Waterloo). Diakses dari

https://uwspace.uwaterloo.ca/bitstream/handle/10012/7541/ye_ziqun.pdf?sequence=1

Yonggeun, Y. (2017), *Stochastic Calculus and Black Scholes Model*. (REU Participant Paper, University of Chicago). Diakses dari <https://math.uchicago.edu/~may/REU2017/REUPapers/Yoo.pdf>