

DAFTAR PUSTAKA

- [1] V. A. N. T. V. Somanathan, "Definition and Typology," dalam The Economics of Derivatives, Cambridge, Cambridge University Press, 2015, p. 10.
- [2] F. J. Fabozzi dan P. P. Peterson, Financial Management & Analysis, New Jersey: John Wiley & Sons, 2003.
- [3] B. Malkiel, A Random Walk Down Wall Street, New York: W. W. Norton & Company, 2014.
- [4] J. C. Hull, Options, Futures, and Other Derivative Securities 7th Edition, New Jersey: Prentice Hall, 2009.
- [5] S. M. Ross, Introduction to Probability and Statistics for Engineers and Scientists, Los Angeles: Elsevier, 2014.
- [6] P. Tankov dan R. Cont, Financial Modelling with Jump Processes, London: CRC Press UK, 2004.
- [7] X. Yu dan X. Xie, "On Derivations of Black-Scholes Greek Letters," Research Journal of Finance and Accounting, vol. 4, no. 6, pp. 80-85, 2013.
- [8] H. Florianova, "Delta-Hedging of Warrants: Evidence from Frankfurt Stock Exchange," Procedia Economics and Finance, vol. 30, pp. 239-244, 2015.
- [9] S. O. S. R. Domenico De Giovanni, "Delta Hedging Strategies Comparison," European Journal of Operational Research, vol. 185, no. 2008, pp. 1615-1631, 2006.
- [10] W. C. Spaulding, "Execution, Clearing, and Settlement," thismatter.com, 20 Oktober 2017. [Online]. Available: <https://thismatter.com/money/stocks/settlement-and-clearing.htm>. [Diakses 28 Maret 2023].
- [11] J. Chen, "Options and Derivatives: Strategy & Education," Investopedia, 28 Januari 2021. [Online]. Available: <https://www.investopedia.com/terms/d/deltahedging.asp#:~:text=Delta%20hedging%20is%20an%20options,an%20entire%20portfolio%20of%20holdings..> [Diakses 28 Maret 2023].
- [12] S. M. Ross, Introduction To Probability Models (Eleventh Edition), Los Angeles: Academic Press, 2014.
- [13] K.-I. Sato, Lévy Processes and Infinitely Divisible Distributions, New York: Cambridge University Press, 1999.
- [14] T. D'Aprile dan P. Cannarsa, Introduction To Measure Theory and Functional Analysis, New York: Springer, 2015.

- [15] W. Schoutens, *Levy Processes in Finance*, Chichester: John Wiley & Sons, 2003.
- [16] B. Fristedt dan G. Lawrence, *A Modern Approach To Probability Theory*, Boston: Birkhäuser, 1996.
- [17] P. Billingsley, *Probability and measure*. Wiley Series in Probability and Mathematical Statistics (Third edition of 1979 original ed.), New York: John Wiley & Sons, 1995.
- [18] A. Papoulis dan S. U. Pillai, *Probability, Random Variables, and Stochastic Processes*, New York: McGraw-Hill, 2002.
- [19] F. Beichelt, *Stochastic Processes in Science, Engineering, and Finance*, Johannesburg: Chapman & Hall, 2006.
- [20] N. Wiener, Norbert Wiener: *Collected Works*, Pittsburgh: MIT Press, 1976.
- [21] B. oksendal, *Stochastic Differential Equations: An Introduction with Applications*, Heidenberg: Springer Science & Business Media, 2003.
- [22] A. N. Shiryaev, *Probability* (2nd ed.), Heidenberg: Springer-Verlag, 1999.
- [23] Y.-D. Lyuu, “Department of Computer Science & Information Engineering,” 18 April 2012. [Online]. Available: <https://www.csie.ntu.edu.tw/~lyuu/finance1/2012/20120418.pdf>. [Diakses 7 Maret 2023].
- [24] D. Applebaum, *Lévy Processes and Stochastic Calculus* (2nd ed.), New York: Cambridge University Press, 2009.
- [25] E. Luckas, *Characteristic Functions*, London: Griffin, 1970.
- [26] H. L. S. D. N. Yves F. Atchade, “Subordinated Stochastic Processes,” dalam *Handbook of Financial Time Series*, New York, Springer, 2009.
- [27] W. Feller, *An Introduction To Probability Theory and Its Applications* (Vol. 2), New York: Wiley, 1966.
- [28] G. Samorodnitsky dan M. S. Taqqu, *Stable Non-Gaussian Random Processes Stochastic Models with Infinite Variance*, New York: Chapman & Hall/CRC, 1994.
- [29] O. E. Barndorff-Nielsen, “Normal \ Inverse Gaussian Processes and The Modelling of Stock Returns,” Aarhus University, 1995.
- [30] S. Mitnik dan S. Rachev, “Modelling Asset Returns with Alternative Stable Distributions,” *Econometrics Review*, vol. 12, no. 3, pp. 261-330, 1993.