

DAFTAR PUSTAKA

- Box, G. dan Cox, D. (1964). An Analysis of Transformations. *Journal of the Royal Statistical Society. Series B (Methodological)*.
- Box, G. dan Cox, D. (1970). Time Series Analysis: Forecasting and Control. *San Francisco: Holden-Day*.
- Box, G.E.P., Jenkins, G. M., Reinsel, G. C., & Ljung, G. M. (2016). Time Series Analysis: Forecasting and Control (5thed.). *John Wiley & Sons, Inc*.
- Cont, R. (2001). Empirical properties of asset returns: Stylized facts and statistical issues. *Quantitative Finance*.
- Dahwani, E. (2022). Analisis pemodelan volatilitas dan perhitungan value at risk dalam optimalisasi portofolio. *Undergraduate thesis, Universitas Islam Negeri Syarif Hidayatullah*.
- Desgagne, A., & Micheaux, P.L. 2017. A powerful and interpretable alternative to the Jarque–Bera test of normality based on 2nd-power skewness and kurtosis, using the Rao's score test on the APD family. *Journal of Applied Statistics*.
- Engle, R. F. (1982). Autoregressive Conditional Heteroscedasticity with Estimates of the Variance of United Kingdom Inflation. *Econometrica*.
- Entrisnasari, F.V. (2015). Analisis Portofolio Optimum Saham Syariah Menggunakan Mean Semivarian.
- Estrada, J. 2008. Mean-Semivariance optimization: A Heuristic Approach. *Journal of Applied Finance*.
- Hyndman, R.J., & Khandakar, Y. (2008). Automatic Time Series Forecasting: The forecast Package for R. *Journal of Statistical Software*.
- IDX. (2025). Laporan Keuangan dan Tahunan. <https://www.idx.co.id/id/laporan-keuangan-dan-tahunan>.

Diakses : 1 Januari 2025.

- Igwe, P. A. (2020). Coronavirus with looming global health and economic doom. *African Development Institute of Research Methodology*.
- Ispriyanti, D. (2004). Pemodelan Statistika dengan Transformasi Box Cox. *Jurnal Matematika dan Komputer* Vol. 7, No. 3.
- Jorion, P. (2002). Value at risk: The new benchmark for managing financial risk (2nd ed.). *The McGraw-Hill Companies, Inc.*
- Khadka, N. (2023). Jarque-Bera Test: Guide Testing Normality With Statistical Accuracy. Dataaspirant. <https://dataaspirant.com/jarque-bera-test/>
- Markowitz, H. (1952). Portfolio Selection. *The Journal of Finance*.
- Markowitz, H. M. (1959). Portfolio selection: Efficient diversification of investment. *John Wiley & Sons*.
- Markowitz, H. M. (1991). Foundations of portfolio theory. *Journal of Finance*.
- Maruddani, D.A.I. Dan Purbowati, A., 2009. Pengukuran Value At Risk pada Aset Tunggal dan Portofolio dengan Simulasi Monte Carlo.
- Maruddani, D. A. I. (2019). Value at risk untuk pengukuran risiko investasi saham: Aplikasi dengan program R. Ponorogo: *Wade Grup*.
- Nur Fadhila, S., & Zuliana, S.U. (2023). Optimasi Portofolio Saham Menggunakan Model Markowitz Berdasarkan Prediksi Harga Saham. *Kaunia: Integration and Interconnection Islam and Science Journal*.
- Rasmussen, M. (2003). Quantitative portfolio optimisation: Asset allocation and risk management. New York: *Palgrave Macmillan*.
- Rosadi, D. (2016) Ekonometrika dan Analisis Runtun Waktu Terapan dengan Eviews. Yogyakarta: ANDI.

- Ruppert, D. (2004). *Statistics and finance: An introduction*. New York: Springer.
- Saiful, H., Weng, H., & Zaidi, I. (2011). Different downside risk approaches in portfolio optimisation. *Journal of Quality Measurement and Analysis*.
- Salwa, N., Tatsara, N., Amalia, R., & Zohra, A. F. (2018). Peramalan harga Bitcoin menggunakan metode ARIMA (Autoregressive Integrated Moving Average). *Journal of Data Analysis*.
- Santoso, E. V. (2022). Ukuran perusahaan Sebagai Variabel kontrol: Pengaruh Likuiditas dan Profitabilitas Terhadap Nilai Perusahaan. *Business and economics conference in utilization of modern technology*.
- Soejoeti, Z. (1987). *Analisis Runtun Waktu*. Jakarta: Karunika Jakarta.
- Suyasa, N.K., Dharmawan, K., & Sari, K. (2021). Perhitungan Portofolio Optimal Dengan Metode Mean-Semivariance Dan Mean Absolute Deviation. *E-Jurnal Matematika*.
- Tandelilin, E (2010). *Portofolio dan Investasi*. Yogyakarta: Konisius.
- Tandelilin, E. (2017). *Pasar Modal “Manajemen Portofolio dan Investasi”*. Yogyakarta: Kanisius.
- Tsay, R. (2010). *Analysis of Financial Time Series 3rd Edition*. New York: John Wiley and Sons, Inc.
- Tyas, M. D. P., Maruddani, D. A. I., & Rahmawati, R. (2019). Perhitungan value at risk dengan pendekatan threshold autoregressive conditional heteroscedasticity-generalized extreme value. *Jurnal Media Statistika*.
- Wei, W.W.S. 2006. *Time Series Analysis: Univariate and Multivariate Methods*. New York: Pearson.

Zivot, E dan Wang, J. *Modelling Financial Times Series with S-Plus*. Edisi Kedua.
2005.