

DAFTAR PUSTAKA

- Adnyana, I.M. (2020) *Manajemen Investasi dan Portofolio*, Lembaga Penerbitan Universitas Nasional (LPU-UNAS). Available at: Lembaga Penerbitan Universitas Nasional (LPU-UNAS).
- Anam, K., Maruddani, D.A.I. and Kartikasari, P. (2020) “Pengukuran Value At-Risk pada Portofolio Obligasi dengan Metode Varian-Kovarian,” 9, pp. 434–443.
- Azim, M.F., Azizah and Anggraeni, D. (2021) “Jurnal Sains Matematika dan Statistika Optimasi Portofolio Saham dengan Pembobot Menggunakan Algoritma Genetika Abstrak Mulai Pengumpulan data Perhitungan return saham Pencarian bobot dengan GA,” 7(1), pp. 58–64. Available at: <https://doi.org/http://dx.doi.org/10.24014/jsms.v7i1.12190>.
- Bodie, Kane and Marcus (2014) *Investment*. New York: McGraw-Hill Education.
- Desiyanti, R. (2017) *Teori Investasi Dan Portofolio*. Padang: Bung Hatta University Press Juni.
- Goldberg, D.E. (1989) *Genetic Algorithms in Search, Optimization, and Machine Learning*. Tuscaloosa: Addison-Wesley Publishing Company.
- Gruber, M.J. and Elton, E.J. (2015) “Risk Reduction and Portfolio Size : An Analytical Solution,” *The Journal of Business* [Preprint], (February 1977). Available at: <https://doi.org/10.1086/295964>.
- Hartanto, E. (2021) *The Stock Market and Economic Growth Nexus in Indonesia Vector Autoregression (VAR) and Granger Causality Analysis on Primary Market and Secondary Market*. Erasmus University Rotterdam.
- Haupt, R.L. and Haupt, S.E. (2004) *Algorithms Practical Genetic Algorithms*. Hoboken: Wiley-Interscience.
- KEHATI (2019) *Indeks Sri-kehati*. Available at: <https://kehati.or.id/indeks-sri-kehati/> (Accessed: September 15, 2025).
- Lestari, E., Sulistianingsih, E. and Imro’ah, N. (2024) “Penentuan Portofolio Saham

- Optimal menggunakan Algoritma Genetika,” (March). Available at: <https://doi.org/10.26418/bbimst.v8i2.31534>.
- Markowitz, H. (1952) “Portfolio Selection,” *The Journal of Finance*, 7(1), pp. 77–91. Available at: <https://doi.org/10.1111/j.1540-6261.1952.tb01525.x>.
- Maruddani, D.A.I. (2019) *Value At Risk untuk Pengukuran Risiko Investasi Saham: Aplikasi dengan Program R*. Ponorogo: WADE GROUP NATIONAL PUBLISHING.
- Maruddani, D.A.I. and Astuti, T.D. (2021) “Risiko dan Strategi Investasi Saham Second Liner dengan Global Minimum Variance Portfolio Risk and Investment Strategy of Second Liner Stocks by Global Minimum Variance Portfolio,” 7(1), pp. 15–24.
- Nuryanto, T.S., Prahutama, A. and Hoyyi, A. (2018) “Historical Simulation untuk Menghitung Value At Risk pada Portofolio Optimal berdasarkan Single Index Model menggunakan GUI MATLAB (Studi Kasus: Kelompok Saham JII Periode Juni - November 2017),” 7, pp. 408–418.
- Priyantono, V.R.A., Maruddani, D.A.I. and Utami, I.T. (2023) “Analisis Portofolio Optimal menggunakan Model Indeks Tunggal dan Pengukuran Value At Risk dengan Simulasi Monte Carlo,” 12, pp. 158–165. Available at: <https://doi.org/10.14710/j.gauss.12.2.158-165>.
- PT. Bareksa Marketplace Indonesia (2025) *Kamus Investasi*. Available at: <https://www.bareksa.com/kamus/s/sri-kehati> (Accessed: September 15, 2025).
- PT. Bursa Efek Indonesia (2025) *Detail Siaran Pers: Rekor Baru, 7 Juta Investor Saham Indonesia*. Available at: <https://www.idx.co.id/id/berita/siaran-pers/2386> (Accessed: September 15, 2025).
- Rosyidah, H., Maruddani, D.A.I. and Safitri, D. (2024) “Analisis backtesting untuk value at risk metode ekspansi cornish-fisher dengan uji kupiec,” 13(2019), pp. 405–414. Available at: <https://doi.org/10.14710/j.gauss.13.2.405-414>.
- Taufiq N, W. and Rostianingsih, S. (2005) “Penggunaan Algoritma Genetika untuk

Pemilihan Portofolio Saham dalam Model Markowitz.” Available at: <https://doi.org/10.9744/informatika.6.2.pp.%20105-109>.

Utomo, S.H., Wulandari, D., Narmaditya, B.S., Handayati, P. and Ishak, S. (2019) “Macroeconomic factors and LQ45 stock price index: Evidence from Indonesia,” *Investment Management and Financial Innovations*, 16(3), pp. 251–259. Available at: [https://doi.org/10.21511/imfi.16\(3\).2019.23](https://doi.org/10.21511/imfi.16(3).2019.23).

Wahyuni, R., Mahmudy, W.F. and Setiawan, B.D. (2017) “Penentuan Portofolio Saham Optimal Menggunakan Algoritma Genetika,” 1(1), pp. 63–68. Available at: <https://j-ptiik.ub.ac.id/index.php/j-ptiik/article/view/17>.

Wibowo, K.A., Ratnawati, D.E. and Rahayudi, B. (2009) *Optimasi Portofolio Saham dengan menggunakan Algoritma Genetika*. University of Brawijaya. Available at: <https://repository.ub.ac.id/id/eprint/152151/>.