

## DAFTAR PUSTAKA

- [1] M. Batubara, “Strategi di Pasar Modal Syariah,” *J. Ilmu Komputer, Ekon. dan Manaj.*, vol. 1, no. 1, pp. 129–138, 2022.
- [2] Y. C. Ramadhani, “Dampak Pandemi Covid-19 terhadap Perekonomian Indonesia,” *J. Samudra Ekon. dan Bisnis*, vol. 14, no. 2, pp. 200–212, 2023, doi: 10.33059/jseb.v14i2.4395.
- [3] C. P. Permata and M. A. Ghoni, “Peranan Pasar Modal Dalam Perekonomian Negara Indonesia,” *J. Akun Stie*, vol. 5, no. 2, pp. 50–61, 2019.
- [4] A. M. Anwar, “Pengaruh Current Ratio, Debt To Equity, dan Return On Assets Terhadap Harga Saham (Studi kasus pada perusahaan sektor makanan dan minuman yang terdaftar di BEI tahun 2017-2019),” *J. Ilm. Mhs. Akunt.*, vol. 1, no. 2, pp. 146–157, 2021.
- [5] N. P. Hartono, O. Rohaeni, and E. Kurniati, “Menentukan Portofolio Optimal Menggunakan Model Markowitz,” *J. Ris. Mat.*, vol. 1, no. 1, pp. 57–64, 2021, doi: 10.29313/jrm.v1i1.162.
- [6] S. Febriani, “Analisis Deskriptif Standar Deviasi,” *J. Pendidik. Tambusai*, vol. 6, no. 1, pp. 910–913, 2022, [Online]. Available: <https://jptam.org/index.php/jptam/article/view/8194>.
- [7] R. N. Hidayat, L. M. Sabri, and M. Awaluddin, “Analisis Desain Jaring Gnss Berdasarkan Fungsi Presisi (Studi Kasus : Titik Geoid Geometri Kota Semarang),” *J. Geod. Undip*, vol. 8, no. 1, pp. 48–55, 2019.
- [8] Y. Surya and H. Situngkir, “Archive Value at Risk yang memperhatikan sifat statistika distribusi return Value at Risk yang memperhatikan sifat statistika distribusi return,” *Munich Pers. RePEC Arch.*, no. 895, 2006.
- [9] A. K. Chattopadhyay, T. Chattopadhyay, and P. Sahoo, “AND Prasanna Sahoo Department of Mathematics University of Louisville Louisville , KY 40292 USA,” *Springer Ser. Astrostatistics*, vol. 3, no. August, pp. 91–108, 2015.
- [10] U. Madhow, *Probability, random variables, and random processes*. 2012.
- [11] R. Prakoso, “Pjse: Perwira Journal of Science & Engineering,” *Pjse Perwira J. Sci. Eng.*, vol. 02, no. 01, pp. 32–40, 2022.
- [12] D. J. Higham, “An algorithmic introduction to numerical simulation of

- stochastic differential equations,” *SIAM Rev.*, vol. 43, no. 3, pp. 525–546, 2001, doi: 10.1137/S0036144500378302.
- [13] U. Indonesia, F. Matematika, D. A. N. Ilmu, P. Alam, and D. Matematika, “Universitas Indonesia Solusi Analitik Model Pareto-Beta Jump-Diffusion Dengan Volatilitas Stokastik Sebagai Dasar Penentuan Probability Density Function Log-Return Saham Satu Periode Universitas Indonesia Solusi Analitik Model Pareto-Beta Jump-Diffusion D,” 2010.
  - [14] O. Calin, *An Informal Introduction to Stochastic Calculus With Applications, Second Edition*. 2021.
  - [15] K. R. Dixon, *Introduction to Stochastic Modeling*. 2011.
  - [16] K. Matsuda, “Introduction to merton jump diffusion model,” *Dep. Econ. Grad. Center*, ..., no. 1999, pp. 1–26, 2004, [Online]. Available: <http://maxmatsuda.com/Papers/Intro/Intro to MJD Matsuda.pdf>.
  - [17] H. K. Sari, “Penyelesaian Persamaan Diferensial Parsial Menggunakan Transformasi Diferensial,” *Bimaster Bul. Ilm. Mat. Stat. dan Ter.*, vol. 11, no. 1, pp. 139–148, 2022.
  - [18] B. Øksendal, *Stochastic Differential Equations An Introduction with Applications Fifth Edition, Corrected Printing Springer-Verlag Heidelberg New York*, no. May. 2014.
  - [19] Lusiana, S. Martha, and S. W. Rizki, “Simulasi Pergerakan Harga Saham Menggunakan Pendekatan Metode Monte Carlo,” *Bul. Ilm. Math.Stat. dan Ter.*, vol. 07, no. 2, pp. 119–126, 2018.
  - [20] I. A. Ilyas, E. Puspita, and D. Rachmatin, “Prediksi Harga Saham Menggunakan Model Jump Diffusion,” *J. EurekaMatika*, vol. 6, no. 1, pp. 33–42, 2018.
  - [21] N. Bruti-Liberati and E. Platen, “On the Strong Approximation of Jump-Diffusion Processes,” no. April, p. 61, 2005.
  - [22] K. Novat, W. Mahera Charles, and V. Grace Masanja, “Merton’s Jump Diffusion Model an Application to Stock Markets of East African Countries,” *Int. J. Adv. Sci. Res. Eng.*, vol. 5, no. 8, pp. 16–24, 2019, doi: 10.31695/ijasre.2019.33454.
  - [23] S. G. Kou, “Chapter 2 Jump-Diffusion Models for Asset Pricing in Financial Engineering,” *Handbooks Oper. Res. Manag. Sci.*, vol. 15, no. C, pp. 73–116, 2007, doi: 10.1016/S0927-0507(07)15002-7.
  - [24] P. Ditasari, E. Rohaeti, and I. Kamila, “Aplikasi Geometric Brownian Motion dengan Jump Diffusion dalam Memprediksi Harga Saham Liquid

Quality 45," *Euler J. Ilm. Mat. Sains dan Teknol.*, vol. 10, no. 1, pp. 111–119, 2022, doi: 10.34312/euler.v10i1.14655.