

DAFTAR PUSTAKA

- [1] E. Tandelilin, *Pasar Modal: Manajemen Portofolio dan Investasi*, Yogyakarta: PT Kanisius, 2017.
- [2] "Indeks," Bursa Efek Indonesia, [Online]. Available: <https://www.idx.co.id/id/produk/indeks>. [Accessed 11 November 2023].
- [3] A. Hoque, S. Rakhi, K. Hassan and T. Le, "The Performance of Stock Portfolios: Evidence from Analysing Malaysia Case, and Implication for Open Innovation," *Journal of Open Innovation: Technology, Market, and Complexity*, vol. 6, 2020.
- [4] K. Alim, A. Rahmawati and B. Matsuany, "Formation of Optimal Portfolio on JII Stock using Sharpe, Treynor, and Jensen Indexes during the Period of 2018-2023," *Jurnal Matematika, Statistika dan komputasi*, vol. 19, no. 3, pp. 593-601, 2023.
- [5] I. M. Adnyana, *Manajemen Investasi dan Portofolio*, Jakarta: Lembaga Penerbitan Universitas Nasional (LPU-UNAS), 2020.
- [6] J. Hartono, *Teori Portofolio dan Analisis Investasi*, Edisi Kesebelas, Yogyakarta: BPFE, 2017.
- [7] R. N. Verdiyanto, O. Y. Sudrajad and F. Meyriska, "An Empirical Implementation of Markowitz Modern Portfolio Theory on Indonesia Sharia Equity Fund: A Case of Bahana Icon Syariah Mutual Fund," *Journal of Accounting and Finance in Emerging Economies*, vol. 6, no. 4, pp. 1159 - 1172, 2020.
- [8] N. L. Azizah and N. Ariyanti, *Buku Ajar Mata Kuliah Dasar-Dasar Aljabar Linear*, UMSIDA Press, 2021.
- [9] J. H. Lumbantoruan, *Buku Materi Pembelajaran Pemograman Linear*, Jakarta, 2020.

- [10] S. G. Filrissa, J. Titaley and T. Manurung, "Analisis Portofolio Saham Model Markowitz dengan Menggunakan Quadratic Programming," *d'Cartesian: Jurnal Matematika dan Aplikasi*, vol. 8, no. 2, 2019.
- [11] D. Varberg, E. J. Purcell and S. Rigdon, *Kalkulus Edisi Kesembilan Jilid 1*, Jakarta: Erlangga, 2010.
- [12] Syaripuddin, "Penerapan Metode Pengganda Lagrange dalam bidang Ekonomi," *Jurnal Eksponensial*, vol. 2, no. 2, pp. 29-33, 2011.
- [13] I. Kulali, "Portfolio Optimization Analysis with Markowitz Quadratic Mean-Variance Model," *European Journal of Business and Management*, vol. 8, no. 7, pp. 73 - 79, 2016.
- [14] S. Mulyaningsih and J. Heikal, "Investment Decision Using Capital Asset Pricing Model (CAPM) in Indonesia's Banking Sector," *Journal of Economics, Finance and Accounting Studies*, vol. 4, no. 4, pp. 19-27, 2022.
- [15] M. E. Atmaca, "Portfolio management and performance improvement with Sharpe and Treynor ratios in electricity markets," *Energy Reports*, vol. 8, pp. 192-201, 2022.
- [16] M. C. Steinbach, "Markowitz Revisited: Mean-Variance Models in Financial Portfolio Analysis," *SIAM Review*, vol. 43, no. 1, pp. 31-85, 2001.
- [17] J. Byun, H. Ko and J. Lee, "A Privacy-preserving mean–variance optimal portfolio," *Finance Research Letters*, vol. 54, 2023.