

Daftar Pustaka

- [1] DANÍELSSON, J. *Financial risk forecasting: the theory and practice of forecasting market risk with implementation in R and Matlab*, vol. 588. John Wiley & Sons, 2011.
- [2] DHARMAWAN, K. Estimasi nilai value at risk portofolio menggunakan metode t-copula. *Jurnal Matematika, Sains, Dan Teknologi* 15, 1 (2015), 01–11.
- [3] EMBRECHTS, P., FREY, R., AND MCNEIL, A. Quantitative risk management. *Princeton Series in Finance, Princeton* 10 (2005).
- [4] HASTARYTA, R., AND EFFENDIE, A. R. Estimasi value-at-risk dengan pendekatan extreme value theory-generalized pareto distribution (studi kasus ihsg 1997-2004). *Berkala Ilmiah MIPA* 16, 2 (2006).
- [5] HUANG, J.-J., LEE, K.-J., LIANG, H., AND LIN, W.-F. Estimating value at risk of portfolio by conditional copula-garch method. *Insurance: Mathematics and economics* 45, 3 (2009), 315–324.
- [6] IRIANI, N. P., AKBAR, M. S., AND HARYONO, H. Estimasi value at risk (var) pada portofolio saham dengan copula. *Jurnal Sains dan Seni ITS* 2, 2 (2013), D195–D200.
- [7] NELSEN, R. An introduction to copulas, ser. *Lecture Notes in Statistics*. New York: Springer (2006).
- [8] OZUN, A., AND CIFTER, A. Portfolio value-at-risk with time-varying copula: evidence from the americas. *Marmara University* (2007).
- [9] SITUNGKIR, H. Value at risk yang memperhatikan sifat statistika distribusi return. *Bandung Fe Institute* (2006).
- [10] TARIGAN, H. S., AND HARYONO, H. Estimasi value at risk (var) portofolio saham yang tergabung dalam indeks lq45 periode agustus 2014 sampai januari 2015 menggunakan metode copula garch. *Jurnal Sains dan Seni ITS* 4, 2 (2016).