

Daftar Pustaka

- Tandelilin, E. (2017). *Pasar Modal : Manajemen Fortofolio dan Investasi*. Yogyakarta: Kanisius.
- Andriyanto. (2009). Model Investasi Harga Saham Tipe Eropa dengan Menggunakan Model Black Scholes. *Skripsi Sarjana Sains Bidang Matematika*, Universitas Negeri Yogyakarta.
- Bentes, S. (2015). A comparative analysis of the predictive power of implied A comparative analysis of the predictive power of implied. *Physica A* 424 (2015) 105–112.
- Bonilla, C. (2011). Stock returns in emerging markets and the use of GARCH models. *Applied Economics Letters*, 2011, 18, 1321–1325.
- Chuang, W.-I. (2013). Predicting volatility using the Markov-switching multifractal model: Evidence from S&P 100 index and equity options. *North American Journal of Economics and Finance* 25 (2013) 168–187.
- Gabriel, A. S. (2012). Evaluating the Forecasting Performance of GARCH Models.Evidence from Romania. *Procedia - Social and Behavioral Sciences* 62 (2012) 1006 – 1010.
- Gong, H. (2010). A Black-Scholes model with GARCH volatility. *Math. Scientist* 35,372 (2010).
- Hendrawan, R. (2018). Assessing Shock Volatility using Long Straddle Option Strategy : Evidence at IDX Composite. *Jurnal Keuangan dan Perbankan (Journal of Finance and Banking)*, 22(1): 1–13, 2018.
- Huang. (2011). Pricing Taiwan option market with GARCH and stochastic volatility. *Applied Financial Economics*.

- Hull, J. (2009). *Options, Futures, and other Derivatives*. Pearson Prentice Hall.
- Ekstrom(2015). *Implementation of Heston-Nandi GARCH model on OMXS30, Put and call valuation, pre and post the financial crisis of 2008*. City of Lund: Lund University.
- Indrawati. (2015). *Metode Penelitian Manajemen dan Bisnis Konvergensi Teknologi Komunikasi dan Informasi*, Bandung : Aditama
- Kaminski, S. (2013). *The pricing of options on WIG20 using GARCH models*. Warsaw.
- Kumar, N., Gupta, P., & Singh, A. (2015). *ASSET PRICE SIMULATION AND GARCH MODELING IN INDIAN DERIVATIVES MARKET*. The Indian Economic Journal.
- Mathoera. (2016). *Does any model beat the GARCH (1.1)? A Forecast comparison of volatility models through option prices*.
- Navaches , J. (2016). *Forecasting Option Price by GARCH Model*. 2016 8th International Conference on Information Technology and Electrical Engineering (ICITEE).
- Rajvanshi, V. (2017). *Implied Volatility and Predictability of GARCH Models*. Kolkata: Indian Institute of Management Calcutta.
- Sinclair, E. (2010). *Option Trading: Pricing and Volatility Strategies and Techniques*. Hoboken, New Jersey, United States: John Wiley & Sons.
- Sembel, R., & Ferdiansyah, T. (2002). *SEKURITAS DERIVATIF: MADU ATAU RACUN?* Jakarta: Salemba Empat.
- Su, Y. (2010). *An application of closed-form GARCH option-pricing model on FTSE 100 option and volatility*. Applied Financial Economics, 2010, 20, 899–910.
- Tripathy, S. (2013). *Forecasting Daily Stock Volatility Using GARCH Model: A Comparison Between BSE and SSE*.

