

## **Daftar Pustaka**

- [1] Patel, Jayeshkumar & Chawda, Bharat. (2015). Stock Market Portfolio Management A Walk-through. 3. 4136 - 4143.
- [2] Z. Dai and J. Kang, "Some new efficient mean-variance portfolio selection models", *International Journal of Finance & Economics*, 2021. Available: 10.1002/ijfe.2400.
- [3] Z. Dai and F. Wang, "Sparse and robust mean-variance portfolio optimization problems", *Physica A: Statistical Mechanics and its Applications*, vol. 523, pp. 1371-1378, 2019. Available: 10.1016/j.physa.2019.04.151.
- [4] A. Paskaramoorthy, T. Gebbie, and T. van Zyl, The efficient frontiers of mean-variance portfolio rules under distribution misspecification. 2021.
- [5] B. Bruder, N. Gausset, J. Richard and T. Roncalli, "Regularization of Portfolio Allocation", *SSRN Electronic Journal*, 2013. Available: 10.2139/ssrn.2767358.
- [6] Y. LIU, N. CHAN, C. NG and S. WONG, "SHRINKAGE ESTIMATION OF MEAN-VARIANCE PORTFOLIO", *International Journal of Theoretical and Applied Finance*, vol. 19, no. 01, p. 1650003, 2016. Available: 10.1142/s0219024916500035.
- [7] P. Kremer, S. Lee, M. Bogdan and S. Paterlini, "Sparse portfolio selection via the sorted  $\ell_1$ -Norm", *Journal of Banking & Finance*, vol. 110, p. 105687, 2020. Available: 10.1016/j.jbankfin.2019.105687.
- [8] S. Suhadak, K. Kurniaty, S. Handayani and S. Rahayu, "Stock return and financial performance as moderation variable in influence of good corporate governance towards corporate value", *Asian Journal of Accounting Research*, vol. 4, no. 1, pp. 18-34, 2019. Available: 10.1108/ajar-07-2018-0021.
- [9] www.idx.co.id. 2021. *IDX30 Index Fact Sheet*. [online] Available at: <[https://www.idx.co.id/media/8198/fact-sheet\\_20191230\\_04\\_idx30.pdf](https://www.idx.co.id/media/8198/fact-sheet_20191230_04_idx30.pdf)> [Accessed 26 November 2021].
- [10] R. Yanushevsky and D. Yanushevsky's, "An approach to improve mean-variance portfolio optimization model", *Journal of Aset Management*, vol. 16, no. 3, pp. 209-219, 2015. Available: 10.1057/jam.2015.13.
- [11] Wittig S, Shrinkage Theory for Portfolio Optimization with Correlated Geometric Brownian Motion. 2015.
- [12] Z. Dai and F. Wen, "A generalized approach to sparse and stable portfolio optimization problem", *Journal of Industrial & Management Optimization*, vol. 14, no. 4, pp. 1651-1666, 2018. Available: 10.3934/jimo.2018025.
- [13] Bhowmik R, Wang S. Stock Market Volatility and Return Analysis: A Systematic Literature Review. *Entropy (Basel)*. 2020 May 4;22(5):522. doi: 10.3390/e22050522. PMID: 33286294; PMCID: PMC7517016.
- [14] Martin, R. A.. PyPortfolioOpt: portfolio optimization in Python. *Journal of Open Source Software*, 2021, 6(61), 3066, <https://doi.org/10.21105/joss.03066>