DAFTAR PUSTAKA

Anggraeni, D., Suginyanto, K., Zam, M. I., & Patria, H. (2022). PORTFOLIO OPTIMIZATION FOR SHIPPING & DELIVERY SERVICES WITH R: BEFORE AND AFTER PANDEMIC COVID-19. *JURNAL ILMIAH AKUNTANSI DAN KEUANGAN*, *5*(1), 550–563.

Baganzi, R., Kim, B.-G., & Shin, G.-C. (2017). Portfolio Optimization Modelling with R for Enhancing Decision Making and Prediction in Case of Uganda Securities Exchange. *Journal of Financial Risk Management*, *06*(04), 325–351. https://doi.org/10.4236/jfrm.2017.64024

Baumann, P., & Trautmann, N. (2013). Portfolio-optimization models for small investors. *Mathematical Methods of Operations Research*, *77*(3), 345–356. https://doi.org/10.1007/s00186-012-0408-3

Bodie, Z., Kane, A., & Marcus, A. J. (2011). *Investments (9th ed.). New York, NY: McGraw-Hill*. McGraw-Hil.

BODIE, Z., KANE, A., & MARCUS, A. J. (2013). *Essentials of Investments* (New (Ed.)). McGraw-Hill.

Bursa Efek Indonesia. (2021a). *Laporan Tahunan 2021*. https://www.idx.co.id/id/tentang-bei/laporan-tahunan/

Bursa Efek Indonesia. (2021b). *Pernah Dengar Apa Itu Saham Preferen? Yuk Cek Penjelasannya*. https://www.idxchannel.com/economics/pernah-dengar-apa-itu-saham-preferen-yuk-cek-penjelasannya

Bursa Efek Indonesia. (2022). *Derivatif*. https://www.idx.co.id/id/produk/derivatif/

Chau Li, W., Wu, Y., & Ojiako, U. (2014). Using portfolio optimisation models to enhance decision making and prediction. *Journal of Modelling in Management*, *9*(1), 36–57. https://doi.org/10.1108/JM2-11-2011-0057

Cresewll, J. W. (2012). *Educational Research; Planning, Conducting, and Evaluating Quantitative and Qualitative Research*. Pearson.

Ertenlice, O., & Kalayci, C. B. (2018). A survey of swarm intelligence for portfolio optimization: Algorithms and applications. *Swarm and Evolutionary Computation*, *39*(May 2017), 36–52. https://doi.org/10.1016/j.swevo.2018.01.009

Fabozzi, F. J., & Markowitz, H. M. (2011). The Theory and Practice of Investment Management: Asset Allocation, Valuation, Portfolio Construction, and Strategies, Second Edition. In *The Theory and Practice of Investment Management: Asset Allocation, Valuation, Portfolio Construction, and Strategies, Second Edition*.

https://doi.org/10.1002/9781118267028

Garaika, & Darmanah. (2019). *Metodologi Penelitian*. CV. HIRA TECH.

Gourieroux, C., Laurent, J. P., & Scaillet, O. (2000). Sensitivity analysis of Values at Risk. *Journal of Empirical Finance*, *7*(3–4), 225–245. https://doi.org/10.1016/S0927-5398(00)00011-6

Hardani, S.Pd., M. S., Nur Hikmatul Auliya, G. C. B., Andriani, H., Fardani, R. A., Ustiawaty, J., Utami, E. F., Sukmana, D. J., & Istiqomah, R. R. (2020). *Metode Penelitian Kualitatif dan Kuantitatif* (H. Abadi (Ed.); 1st ed., Vol. 25, Issue 3). CV. Pustaka Ilmu Group Yogyakarta.

Hoe, L. W., Hafizah, J. S., & Zaidi, I. (2010). An empirical comparison of different risk measures in portfolio optimization. *Business and Economic Horizons*, *1*(1), 39–45.

Hu, J., & Zhangy, G. (2010). Comparison of portfolio optimization models with real features: An empirical study based on Chinese stock market. *Dynamics of Continuous, Discrete and Impulsive Systems Series B: Applications and Algorithms*, *17*(1), 83–100.

Indrawati. (2015). *Metode Penelitian Manajemen dan Bisnis Konvergensi Teknologi Komunikasi dan Informasi*. PT Refika Aditama.

Irfan, F. (2013). *Pengantar Manajemen Keuangan: Teori dan Soal Jawab.* (Alfabeta (Ed.)).

Karacabey, A. A. (2007). Risk and Investment Opportunities in Portfolio Optimization. *European Journal of Finance and Banking Research*, *1*(1), 1–15.

Keown., A. J., Titman., S., & Martin., J. D. (2014). *Financial Management: Principles and Applications (11th Edition)* (USA). Pearson.

Konno, H., & Koshizuka, T. (2005). Mean-absolute deviation model. *IIE Transactions*, *37:10*, 893–900. https://doi.org/DOI: 10.1080/07408170591007786

Konno, H., & Yamazaki, H. (1991). Mean-Absolute Deviation Portfolio Optimization Model and Its Applications to Tokyo Stock Market. *Management Science*, *37*(5), 519–531. https://doi.org/10.1287/mnsc.37.5.519

KSEI. (2022). Statistik Pasar Modal Indonesia. *Publikasi PT Kustodian Sentral Efek Indonesia*, 1–6. https://www.ksei.co.id/publications/demografi_investor

Lam, W. S., Lam, W. H., & Jaaman, S. H. (2021). Portfolio optimization with a mean–absolute deviation–entropy multi-objective model. *Entropy*, *23*(10), 1–14. https://doi.org/10.3390/e23101266

Lechner, L. A., & Ovaert, T. C. (2010). Value-at-risk: Techniques to account for leptokurtosis and asymmetric behavior in returns distributions. *Journal of Risk*

Finance, *11*(5), 464–480. https://doi.org/10.1108/15265941011092059

Markowitz, H. (1952). Portfolio Selection. *The Journal of Finance*, *7*(1), 77–91. https://doi.org/10.1111/j.1540-6261.1952.tb01525.x

Mba, J. C., Ababio, K. A., & Agyei, S. K. (2022). Markowitz Mean-Variance Portfolio Selection and Optimization under a Behavioral Spectacle: New Empirical Evidence. *International Journal of Financial Studies*, *10*(2). https://doi.org/10.3390/ijfs10020028

Milhomem, D. A., & Dantas, M. J. P. (2020). Analysis of New Approaches Used in Portfolio Optimization: a Systematic Literature Review. *Production*, *30*(1), 1–16. https://doi.org/10.1590/0103-6513.20190144

Musthafa. (2017). *Manajemen Keuangan*. CV. Andi Offset.

Pengolahan Data Statistik Parametrik dan Non-Parametrik. (n.d.).

Putranto, A. T., Nurmasari, I., & Susanti, F. (2019). *PENGANTAR ILMU EKONOMI* (Issue 1). UNPAM PRESS.

Rizal, N. A. (2016). *DYNAMIC PORTFOLIO UNDER DEFAULTY ASSETS*. *39012003*(September).

Salim, D. F., Heliola, S., & Waspada, I. (2020). Portofolio Optimal Currency. *Jurnal Riset Akuntansi Dan Keuangan*, *8*(1), 187–194.

Salim, D. F., & Rizal, N. A. (2021). Portofolio optimal Beta dan Alpha. *Jurnal Riset Akuntansi Dan Keuangan*, *9*(1), 181–192. https://doi.org/10.17509/jrak.v9i1.27586.Copyright

Sekaran, U., & Bougie, R. (2016). *Research Methods for Business; Seventh Edition*. John Wiley & Sons Ltd. https://doi.org/10.1007/978-94-007-0753-5_102084

Solin, M. M., Alamsyah, A., Rikumahu, B., & Saputra, M. A. A. (2019). Forecasting portfolio optimization using artificial neural network and genetic algorithm. *2019 7th International Conference on Information and Communication Technology, ICoICT 2019*, 1–7. https://doi.org/10.1109/ICoICT.2019.8835344

Stambaugh, F. (1996). Risk and value at risk. *European Management Journal*, *14*(6), 612–621. https://doi.org/10.1016/s0263-2373(96)00057-6

Sugiono, A. (2009). *Manajemen Keuangan untuk Praktisi Keuangan*. Grasindo.

Sugiyono. (2018). *Metode Penelitian Kuantitatif, Kualitatif, dan R&D*. Alfabeta.

Sugiyono. (2021). *No TitleMetode Penelitian Kuantitatif Kualitatif dan R&D* (Sutopo (Ed.); Kedua Ceta). Alfabeta.

Tandelilin, E. (2021). *Pasar Modal Manajemen Portofolio & iInvestasi*. kanisius.

Tumewu, F. (2019). Minat Investor Muda Untuk Berinvestasi Di Pasar Modal Melalui Teknologi Fintech. *Jurnal Ilmiah Manajemen Bisnis Dan Inovasi Universitas Sam Ratulangi*, *6(2)*, *133*–(JMBI UNSRAT). https://doi.org/https://doi.org/10.35794/jmbi.v6i2.26170

Tumewu, Ferdinand. (2019). Minat Investor Muda Untuk Berinvestasi Di Pasar Modal Melalui Teknologi Fintech. *JMBI UNSRAT (Jurnal Ilmiah Manajemen Bisnis Dan Inovasi Universitas Sam Ratulangi).*, *6*(2), 133–145. https://doi.org/10.35794/jmbi.v6i2.26170

Ulfa, M., Amrullah, A. F., Ayudyanti, L., & Patria, H. (2022). PORTFOLIO OPTIMIZATION MODELING IN THE CONSUMER GOODS INDUSTRY. *JURNAL ILMIAH AKUNTANSI DAN KEUANGAN*, *4*(6), 2271–2278.