

DAFTAR PUSTAKA

- Akinola, L. S., Latunde, T., & Dare, D. D. (2022). *Application of the Markowitz Mean-Variance Model on Investment Assets Portfolio of Nigeria ' s National Pension Commission.* 7. <https://doi.org/10.55518/fjpas.IOAK7072>
- Anyana, I. M. (2020). *Manajemen Investasi dan Portofolio.* Layanan Penerbitan Universitas Nasional.
- 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>
- 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>
- HIDAYAT, H. A. (2015). *Model Optimisasi Portofolio Saham Dan Deposito Secara Terintegrasi Menggunakan Mean Absolute Deviation.* 2(3), 8042–8056.
- Ivanova, M., & Dospatliev, L. (2018). Application of Markowitz Portfolio Optimization on Bulgarian Stock Market From 2013 To 2016. *International Journal of Pure and Applied Mathematics*, 117(2), 291–307. <https://doi.org/10.12732/ijpam.v117i2.5>
- Kulali, I. (2016). Portfolio Optimization Analysis with Markowitz Quadratic Mean-Variance Model. *European Journal of Business and Management*, 8(7), 73–79.
- Kwame Austro Gozah, E., Neebo Wiah, E., Buabeng, A., & Yaw Addai Yeboah, P. (2020). Portfolio Optimization for Stock Market in Ghana Using Value-at-Risk (VaR). *American Journal of Mathematical and Computer Modelling*, 5(3), 61. <https://doi.org/10.11648/j.ajmcm.20200503.11>
- Li, W. C., Wu, Y., & Ojiako, U. (2013). How to Find Optimal Portfolios among Nine

- Mutual Funds from US. *Proceedings of the 2022 7th International Conference on Financial Innovation and Economic Development (ICFIED 2022)*, 648(Icfied), 2934–2940. <https://doi.org/10.2991/aebmr.k.220307.478>
- Liu, Y. (2022). Application of Modern Portfolio Theory in Stock Market. *Proceedings of the 2022 7th International Conference on Financial Innovation and Economic Development (ICFIED 2022)*, 648(Icfied), 2653–2658. <https://doi.org/10.2991/aebmr.k.220307.432>
- Lubis, T. A. (2016). *Manajemen Investasi dan Perilaku Konsumen*. Salim Media Indonesia.
- Putranto, A. T., Nurmasari, I., & Susanti, F. (2019). *PENGANTAR ILMU EKONOMI*. Unpam Press.
- Rizal, N. A. (2016). *Dynamic Portfolio under Default Assets*. Institut Teknologi Bandung.
- Salsabila, A., & Hasnawati, S. (2018). Value At Risk and Expected Returns of Portfolio (Companies Listed on LQ45 Index Period 2013–2016). *KnE Social Sciences*, 3(10), 601–611. <https://doi.org/10.18502/kss.v3i10.3407>
- Sartono, R. A., & Setiawan, A. A. (2006). VAR Portfolio Optimal: Perbandingan Antara Metode Markowitz dan Mean Absolute Deviation. *Jurnal Siasat Bisnis*, 11(1), 37–50. <https://doi.org/10.20885/jsb.vol11.iss1.art3>
- Staidiestya, M. A., Saepudin, D., & Jondri. (2014). *Optimasi Portofolio Saham Menggunakan Metode Mean Absolute Deviation (MAD) dan Penerapannya pada Indeks LQ45*. 1–12.
- Verdiyanto, R. (2020). 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*, 6(4), 1159–1172. <https://doi.org/10.26710/jafee.v6i4.1437>
- Wardiyah, M. L. (2017). *Manajemen Pasar Uang dan Pasar Modal* (1st ed.). CV Pustaka Setia.
- Wu, J. (2022). An Empirical Study on Markowitz and Single Index Model. *Proceedings of the 2022 7th International Conference on Financial Innovation and Economic Development (ICFIED 2022)*, 648(Icfied), 2845–2850.

<https://doi.org/10.2991/aebmr.k.220307.461>