

DAFTAR PUSTAKA

- [1] Bursa Efek Indonesia. (n.d.). Indeks. Bursa Efek Indonesia. Retrieved January 27, 2025, from <https://www.idx.co.id/id/produk/indeks>.
- [2] Ajireswara, A. (2014). Transmisi Volatilitas Saham Utama Dunia terhadap IHSG dan Indeks Sektoral. Institut Pertanian Bogor.
- [3] Herwany, A., Febrian, E., Anwar, M., & Gunardi, A. (2021). The Influence of the COVID-19 Pandemic on Stock Market Returns in Indonesia Stock Exchange. *The Journal of Asian Finance, Economics and Business*, 8(3), 39–47. <https://doi.org/10.13106/JAFEB.2021.VOL8.NO3.0039>.
- [4] Bursa Efek Indonesia. (n.d.). Siaran pers. Bursa Efek Indonesia. Retrieved January 27, 2025, from <https://www.idx.co.id/id/berita/siaran-pers/1632>.
- [5] Gabaix, X., Gopikrishnan, P., Plerou, V., & Stanley, H. E. (2003). A theory of power-law distributions in financial market fluctuations. *Nature*, 423(6937), 267–270. doi:10.1038/nature01624.
- [6] Kelly, B., & Jiang, H. (2014). Tail Risk and Asset Prices. *Review of Financial Studies*, 27(10), 2841–2871. doi:10.1093/rfs/hhu039.
- [7] Qu, T., Mei, K. W., & Doray, A. (2022). A simple method to detect extreme events from financial time series data. *Machine Learning with Applications*, 10, 100415. <https://doi.org/10.1016/j.mlwa.2022.100415>.
- [8] Viswanathan, G. M., Fulco, U. L., Lyra, M. L., & Serva, M. (2003). The origin of fat-tailed distributions in financial time series. *Physica A: Statistical Mechanics and Its Applications*, 329(1-2), 273–280. doi:10.1016/s0378-4371(03)00608-3.
- [9] Idrees, S. M., Alam, M. A., & Agarwal, P. (2019). A Prediction Approach for Stock Market Volatility Based on Time Series Data. *IEEE Access*, 1–1. doi:10.1109/access.2019.2895252.

- [10] Newman, M. (2005). Power laws, Pareto distributions and Zipf's law. *Contemporary Physics*, 46(5), 323–351. doi:10.1080/00107510500052444.
- [11] F. M. Legiman, P. Tommy and V. Untu, "Faktor-Faktor yang Mempengaruhi Return Saham pada Perusahaan Agroindustry yang Terdaftar di Bursa Efek Indonesia Periode 2009-2012," *EMBA*, vol. 3, no. 3, pp. 382-392, 2015.
- [12] A. Basuki, "Fungsi Kepadatan Probabilitas," Politeknik Elektronika Negeri Surabaya, Surabaya, 2004.
- [13] Danielsson, J., Ergun, L. M., de Haan, L., & De Vries, C. (2016). Tail index estimation: Quantile driven threshold selection. SSRN. <https://ssrn.com/abstract=2717478> atau <https://doi.org/10.2139/ssrn.2717478>.
- [14] Clauset, A., Shalizi, C. R., & Newman, M. E. J. (2009). Power-Law Distributions in Empirical Data. *SIAM Review*, 51(4), 661–703. doi:10.1137/070710111.
- [15] Gao, J. (2024). R-squared (R^2) – How much variation is explained? *Research Methods in Medicine & Health Sciences*, 5(4), 104–109. <https://doi.org/10.1177/26320843231186398>.