

DAFTAR PUSTAKA

- Beste, Allison, Dennis Leventhal, Jared Williams, Dr. Qin Lu, 2002. *The Markowitz Model: Selecting an Efficient Investment Portfolio*, Lafayette College, Mathematics REU Program
- Fabozzi, Frank. J. 1999. *Manajemen Investasi (Buku Satu)*, Salemba Empat, Jakarta
- Ghozali, Prof. Dr. H. Imam M.Com, Akt, 2007. *Manajemen Risiko Perbankan- Pendekatan Value at Risk.*, Badan Penerbit Universitas Diponegoro. Semarang
- Ghozali, Prof. Dr. H. Imam M.Com, Akt, 2001. *Aplikasi Analisis Multivariate dengan Program SPSS.*, Badan Penerbit Universitas Diponegoro. Semarang
- Jacobs, Bruce. I, Kenneth N. Levy, dan Harry Markowitz, 2005. *Portofolio Optimization with Factors, Scenarios, and Realistic Short Positions*, Operation Research Vol 53 No. 4 July-August, pp.586-599
- Jogianto, Dr, H.M., M.B.A., Akt, 2003. *Teori Portofolio dan Analisis Investasi*, BPFE- Yogyakarta
- Kamdern, Jules Kadefo, 2004. *Value at Risk and Expected Shortfall for Linear Portfolios With Elliptically Distribute Risk Factors*, *International Journal of Theoretical and Applied Finance*, World Scientific Publishing Company
- Pass, Christopher, Byran Lones, Andrew Pendleton & Leslie Chadwick, 1994. *Collins: Kamus Lengkap Bisnis Edisi Kedua*, Erlangga

- Reilly, Frank K., Keith C. Brown, 2000. *Sixth Edition: Investment Analysis and Portfolio Management*, The Dryden Press, Harcourt College Publisher, Harcourt Inc
- Sartono, R. Agus, Sri Zulaihati, 1998. *Rasionalitas Investor Terhadap Pemilihan Saham dan Penentuan Portofolio Optimal Dengan Model Indeks Tunggal di BEJ*, Kelola No. 17/VII
- Saunders, David, Costas Xiouros, Stavros A. Zenios, 2006. *Credit Risk Optimizing Using Factor Models*, Department of Statistics and Actuarial Science, University of Waterloo, Ontario, Canada
- Soemarso, S.R, dkk, 1995. *Kamus Keuangan*, Penerbit Rineka Cipta
- Sugiyono, Prof, Dr, 1999. *Metode Penelitian Bisnis*, Alfabeta, Bandung
- , 1989. *Kamus Besar Bahasa Indonesia*, Departemen Pendidikan dan Kebudayaan, Balai Pustaka
- , 1959 . Markowitz, Harry, *Portofolio Selection: The Rand Corporation*
- , 2005. *Portfolio Diversification and Risk Analysis*, Ontario Power Authority.
- , 2007. *Indonesia Certificate in Banking Risk and Regulation, Workbook Tingkat 1*, Global Association of Risk Professionals, Badan Sertifikasi Manajemen Risiko
- , 2007. *Statistik Ekonomi Keuangan Daerah Jawa Tengah*, Bank Indonesia, Semarang