

DAFTAR ISI

- Acharya, V. V., L. H. Pedersen, T. Philippon, dan M. Richardson. 2010. "Measuring Systemic Risk". *Federal Reserve Bank Working Paper* 10-02, Maret 2010.
- Adrian, T. dan M. K. Brunnermeier. 2011. "CoVaR". *National Bureau of Economic Research Working Paper*, No. 17454, Oktober 2011.
- Aghion, P., P. Bolton, dan M. Dewatripont. 2000. "Contagious Bank Failures in a Free Banking System". *European Economic Review*, Vol. 44, pp. 713-718.
- Allen, F. dan D. Gale. 2000. "Financial Contagion". *Journal of Political Economy*, Vol. 108, No. 1, pp. 1-33.
- Ang, R. 1997. *Buku Pintar Pasar Modal Indonesia (The Intelligent Guide to Indonesian Capital Market)*. Jakarta: Mediasoft Indonesia.
- Arnold, B., C. Borio, L. Ellis, dan F. Moshirian. 2012. "Systemic Risk, Macroprudential Policy Frameworks, Monitoring Financial Systems and the Evolution of Capital Adequacy". *Journal of Banking & Finance*, Vol. 36, pp. 3125-3132.
- Ayomi, S. dan B. Hermanto. 2013. "Mengukur Risiko Sistemik dan Keterkaitan Finansial Perbankan di Indonesia". *Buletin Ekonomi Moneter dan Perbankan*, Vol. 16, No. 2, pp. 104-125.
- Bank Indonesia. 2014. *Kajian Stabilitas Keuangan No.22*. Jakarta.
- Bank Indonesia. 2015. *Kajian Stabilitas Keuangan No.24*. Jakarta.
- Benoit, S., G. Colletaz, C. Hurlin, dan C. Pérignon. 2013. "A Theoretical and Empirical Comparison of Systemic Risk Measures". *HEC Paris Research Paper*, No. FIN-2014-1030, Juni 2013.
- Bisias, D., M. Flood, A. W. Lo, dan S. Valavanis. 2012. "A Survey of Systemic Risk Analytic". *Office of Financial Research Working Paper #0001*, Januari 2012.
- Bolton, P. dan D. S. Scharfstein. 1996. "Optimal Debt Structure and the Number of Creditors". *The Journal of Political Economy*, Vol. 104, No. 1, pp. 1-25.
- Bowyer, J. 2012. "The Price of Low Interest Rates? Weaker Economic Recoveries". h.n.p, <http://www.forbes.com/sites/jerrybowyer/2012/03/01/the-price-of->

low-interest-rates-weaker-economic-recoveries/#2715e4857a0b3305377a29a2. Diakses tanggal 6 Oktober 2015.

- Calomiris, C. W. dan C. M. Khan. 1991. "The Role of Demandable Debt in Structuring Optimal Banking Arrangements". *The American Economic Review*, Vol. 81, No. 3, pp. 497-513.
- Casu, B., C. Girardone, dan P. Molyneux. 2006. *Introduction to Banking*. Essex: Pearson Education.
- Chen, Y. 1999. "Banking Panics: The Role of the First-come, First-served Rule and Information Externalities". *Journal of Political Economy*, Vol. 107, No. 5, pp. 946-968.
- Christian, R. 2010. "Penanganan Bank Gagal Terkait Pembangunan Lembaga Perbankan yang Sehat (Studi Kasus Penanganan Kasus Bank Century)". *Tesis Tidak Dipublikasikan*, Program Magister Ilmu Hukum, Universitas Indonesia.
- Cukierman, A. 1991. "Why Does the Fed Smooth Interest Rates?", dalam *Monetary Policy on the 75th Anniversary of the Federal Reserve System*. M. T. Belongia (eds). New York: Springer Science+Business Media.
- Davis, E. P. 1994. "Market Liquidity Risk", dalam *The Competitiveness of Financial Institutions and Centres in Europe*. D. E. Fair dan R. Raymond (eds). Dordrecht: Springer Science+Business Media.
- Davis, E. P. 1995. *Debt, Financial Fragility, and Systemic Risk*. Oxford: Oxford University Press.
- Davis, E. P. dan H. Zhu. "Commercial Property Prices and Bank Performance". *BIS Working Papers*, No. 175, April 2005.
- De-Bandt, O. 1995. "Competition among Financial Intermediaries and the Risk of Contagious Failures". *Banque de France Working Paper*. Januari 1995.
- De-Bandt, O. dan P. Hartmann. 2000. "Systemic Risk: A Survey". *European Central Bank Working Paper*, No. 35, November 2000.
- Diamond, D. W. dan R. G. Rajan. 1999. "Liquidity Risk, Liquidity Creation and Financial Fragility: A Theory of Banking". *National Bureau of Economic Research Working Paper*, No. 7430. Desember 1999.
- Dowd, K. dan D. Blake. 2006. "After VaR: The Theory, Estimation, and Insurance Applications of Quantile-Based Risk Measures". *The Journal of Risk and Insurance* Vol. 73, No. 2, pp. 193-229.

- Drakos, A. A. dan G. P. Kouretas. 2014. "Measuring Systemic Risk in Emerging Markets Using CoVaR", dalam *Emerging Markets and the Global Economy*. M. Arouri, S. Boubaker, dan D. K. Nguyen (eds). Oxford: United Kingdom.
- Fallon, W. 1996. "Calculating Value-at-Risk". The Wharton Financial Institution Center University of Pennsylvania, Oktober 1996.
- Flannery, M. J. 1996. "Financial Crises, Payment System Problems, and Discount Window Lending". *Journal of Money, Credit and Banking*, Vol. 28, No. 4, pp. 804-824.
- Gani, I. dan S. Amalia. 2015. *Alat Analisis Data: Aplikasi Statistik untuk Penelitian Bidang Ekonomi*. Yogyakarta: Penerbit Andi.
- Garber, P. M. dan V. U. Grilli. 1988. "Bank Runs in Open Economies and the International Transmission of Panics". *National Bureau of Economic Research Working Paper*, No. 2764, November 1988.
- Ghozali, I. 2006. *Aplikasi Analisis Multivariate dengan Program SPSS*. Semarang: Badan Penerbit Universitas Diponegoro.
- Girardi, G. dan A. T. Ergün. 2013. "Systemic Risk Measurement: Multivariate GARCH Estimation of CoVaR". *Journal of Banking & Finance* Vol. 37, pp. 3.169–3.180.
- Gleeson, P. 2013. "How Are Banks Affected by the Stock Market?". h.n.p, <http://finance.zacks.com/banks-affected-stock-market-10712.html>. Diakses 5 Oktober 2015.
- Gorton, G. 1985. "Bank Suspension of Convertibility". *Journal of Monetary Economics* Vol. 15, pp. 177-193.
- Gorton, G. 1988. "Banking Panics and Business Cycles". *Oxford Economic Papers*, Vol. 40, No. 4, pp. 751-781.
- Gravelle, T. dan F. Li. 2013. Measuring Systemic Importance of Financial Institutions: An Extreme Value Theory Approach. *Journal of Banking & Finance* Vol. 37, pp. 2.196-2.209.
- Hanson, J. A. 2005. "Postcrisis Challenges and Risks in East Asia and Latin America: Where Do They Go from Here?", dalam *Financial Crises: Lessons from the Past, Preparation for the Future*. G. Caprio, J. A. Hanson, dan R. E. Litan (eds). Washington: Brookings Institution Press.

- Hellwig, M. 1994. "Liquidity Provision, Banking, and the Allocation of Interest Rate Risk". *European Economic Review* Vol. 38, pp. 1.363-1.389.
- Hermansyah. 2008. *Hukum Perbankan Nasional Indonesia*. Jakarta: Kencana.
- Huang, H. dan C. Xu. 1999. "East Asia: Miracle or Bubble? Financial Institutions and the Financial Crisis in East Asia". *European Economic Review* Vol. 43, pp. 903-914.
- Huang, X., H. Zhou, dan H. Zhu. 2009. "A Framework for Assessing the Systemic Risk of Major Financial Institutions". *Journal of Banking & Finance* Vol. 33, pp 2036–2049.
- Huang, X., H. Zhou, dan H. Zhu. 2011. "Systemic Risk Contributions". *Journal of Financial Services Research*, Vol. 42, No. 1-2, pp 58-83.
- Ikatan Bankir Indonesia. 2013. *Memahami Bisnis Bank: Modul Sertifikasi Tingkat I General Banking*. Jakarta: Gramedia Pustaka Utama.
- Insukirno. 1995. *Ekonomi Uang dan Bank: Teori dan Pendalaman di Indonesia*. Yogyakarta: BPF.
- Jacklin, C. J. dan S. Bhattacharya. 1988. "Distinguishing Panics and Information-based Bank Runs: Welfare and Policy Implications". *Journal of Political Economy*, Vol. 96, No. 3, pp. 568-592.
- Jorion, P. 2006. *Value at Risk the New Benchmark for Managing Financial Risk*. 3 ed. New York: The McGraw-Hill Companies.
- Koetter, M. dan T. Poghosyan. 2008. "Real Estate Markets and Bank Distress". *Deutsche Bundesbank Discussion Paper*, No. 18/2008.
- Kuan, C. M. 2011. "Introduction to Quantile Regression".
<http://www.iub.edu/~caep/visitors/2011/downloads/KuanQuantileReg.pdf>
 Diakses 13 April 2015.
- Laeven, L., L. Ratnovski, dan H. Tong. 2014. "Bank Size and Systemic Risk". *IMF Staff Discussion Note SDN/14/04*. International Monetary Fund.
- Miller, M. B. 2012. *Mathematics and Statistics for Financial Risk Management*. New Jersey: John Wiley & Sons.
- Mishkin, F.S. 1991. "Asymmetric Information and Financial Crises: A Historical Perspective", dalam *Financial Markets and Financial Crises*. R. G. Hubbard (eds). Chicago: The University of Chicago Press.

- Pais, A. dan P. A. Stork. 2013. "Bank Size and Systemic Risk". *European Financial Management*, Vol. 19, No. 3, pp. 429-451.
- Parkinson, M. 1980. "The Extreme Value Method for Estimating the Variance of the Rate of Return". *The Journal of Business* Vol. 53, No. 1, pp. 61-65.
- Rochet, J. C. dan J. Tirole. 1996. "Interbank Lending and Systemic Risk". *Journal of Money, Credit and Banking*, Vol. 28, No. 4, pp. 733-762.
- Roengpitya, R. dan P. Rungcharoenkitkul. 2011. "Measuring Systemic Risk and Financial Linkages in the Thai Banking System".
http://papers.ssrn.com/sol3/Delivery.cfm/SSRN_ID1773208_code1243562.pdf?abstractid=1773208&mirid=1. Diakses 20 Februari 2015.
- Santoso, S. dan F. Tjiptono. 2001. *Riset Pemasaran, Konsep, dan Aplikasi dengan SPSS*. Jakarta: Elex Media Komputindo.
- Segoviano, M. A. dan C. Goodhart. 2009. "Banking Stability Measures". *International Monetary Fund Working Paper*, WP/09/2, Januari 2009.
- Sekaran, U. 2003. *Research Methods for Business: A Skill-Building Approach*. 4 ed. New York: John Wiley & Sons.
- Simorangkir, I. 2011. "Penyebab Bank Runs di Indonesia: Bad Luck atau Fundamental". *Buletin Ekonomi Moneter dan Perbankan*, Vol. 14, No. 1, pp. 51-77.
- Smith, B. D. 1991. "Bank Panics, Suspensions, and Geography: Some Notes on the "Contagion of Fear" in Banking". *Economic Inquiry*, Vol. XXIX, pp. 230-248.
- Sugiyono. 1999. *Metode Penelitian Bisnis*. Bandung: Alfabeta.
- Sulaiman, W. 2005. *Statistik Non-Parametrik: Contoh Kasus dan Pemecahannya dengan SPSS*. Yogyakarta: Penerbit Andi.
- Tarashev, N., C. Borio, dan K. Tsatsaronis. 2010. "Attributing Systemic Risk to Individual Institutions". *BIS Working Papers*, No. 308, Mei 2010.
- Vries, C. G. D. 2005. The Simple Economics of Bank Fragility. *Journal of Banking & Finance*, Vol. 29, pp. 803-825.
- Widarjono, A. 2013. *Ekonometrika: Pengantar dan Aplikasinya Disertai Panduan EViews*. 4 ed. Yogyakarta: UPP STIM YKPN.

- Winarno, W. W. 2015. *Analisis Ekonometrika dan Statistika dengan EViews*. 4 ed. Yogyakarta: UPP STIM YKPN.
- Wong, A. dan T. Fong. 2010. "Analysing Interconnectivity among Economies". *Hong Kong Monetary Authority Working Paper 03/2010*, Mei 2010.
- Zhou, C. 2010. "Are Banks Too Big to Fail? Measuring Systemic Importance of Financial Institutions". *International Journal of Central Banking*, Vol. 6, No. 4, pp. 205-250.