

DAFTAR REFERENSI

- Arshad, M., M.T. Rasool, and M.I. Ahmad. (2003). Anderson Darling and modified Anderson Darling tests for generalized Pareto distribution. *Pakistan Journal of Applied Science*, 3(2), p. 85-88
- Bensalah, Younes. (2000). Steps in applying extreme value theory to finance: A review. *Bank of Canada Working Paper* 2000-20
- Beirlant, J., Vynckier, P., and Teugels, J.L. (1996). Tail index estimation, Pareto quantile plots and regression diagnostics. *JASA* 91
- Best, Philip. (1998). *Implementing value at risk*. England: John Wiley & Sons, Ltd.
- Bollerslev, Tim. (1986). Generalized autoregressive conditional heteroscedasticity. *Journal of Econometrics*, 31. p.307–327
- Butler, Cormac. (1999). *Mastering value at risk, A step-by-step guide to understanding and applying VaR*. England: Prentice Hall
- Cornish, E. A. and Ronald A. Fisher. (1937). Moments and cumulants in the specification of distributions. *Review of the International Statistical Institute*, 5, p.307-320
- Cruz, Marcello G. (2002). *Modelling, measuring and hedging operational risk*. England: John Wiley & Sons, Ltd.
- Danielsson, J., Hartmann, P. and De Vries, C. (1998). *The cost of conservatism: extreme returns, value-at-risk and the Basle ‘multiplication factor’*.
<http://www.gloriamundi.org>
- Dickey, D.A. and W.A. Fuller. (1979). Distribution of the estimators for autoregressive time series with a unit root. *Journal of the American Statistical Association*, 74, p. 427–431.
- Embrechts, Kluppelberg, and Mikosch. (1997). *Modeling extremal events for insurance and finance*. Berlin: Springer. 1997
- Embrechts, Resnick & Samorodnitsky. (1998). *Extreme value theory as a risk management tool*. Manuscript. Zurich, Switzerland: Department of Mathematics, ETH, Swiss Federal Technical University.

- Engle, Robert. (2001). The use of ARCH/GARCH models in applied econometrics, *The Journal of Economic Perspectives*, Vol. 15, p. 157-168
- Eviews 5 User's Guide, USA : Quantitative Micro Software LLC
- Gençay Ramazan, Faruk Selçuk. (2004). Extreme value theory and Value-at-Risk: Relative performance in emerging markets. *International Journal of Forecasting*, 20, p. 287– 303
- Gilli, Manfred, Evis Kellezi. (2003). An application of extreme value theory for measuring risk. *Elsevier Science*, p. 9-12
- Gujarati, Damodar N. (2003). *Basic econometrics (4th Ed.)*. New York: McGraw-Hill
- Hosking, J. R. M., & Wallis, J. R. (1987). Parameter and quantile estimation for the generalized Pareto distribution. *Technometrics*, 29, p. 339– 349
- Jorion, Phillippe. (2007), *Value at Risk, the new benchmark for managing financial risk (3rd Ed.)*. Singapore: McGraw-Hill
- King, Jack L. (2001). *Operational risk, measurement and modeling*. England: John Wiley & Sons, Ltd.
- McNeil, A. J., & Frey, R. (2000). Estimation of tail-related risk measures for heteroscedastic financial time series: An extreme value approach. *Journal of Empirical Finance*, 7, p. 271– 300
- Muslich, Muhammad. (2007). *Manajemen risiko operasional, teori & praktik*. Jakarta: Bumi Aksara
- Nachrowi, Nachrowi D., Hardius Usman. (2006). *Pendekatan populer dan praktis ekonometrika untuk analisis ekonomi dan keuangan*. Jakarta: Lembaga Penerbit Fakultas Ekonomi Universitas Indonesia
- Penza, Pietro, Vipul K. Bansal. (2001). *Measuring market risk with Value at Risk*. Canada: John Wiley & Sons, Ltd.
- Resnick dan Starica. (1996). *Tail index estimation for dependent data*. TR1174.ps.Z
<http://www.orie.cornell.edu/trlist/trlist.html>
- Rossignolo, Adrián F. (2008). *Extreme value theory as an alternative to quantifying market risks*. <http://www.gloriamundi.org>. p. 10-17
- Rossignolo, Adrián F. (2009). *Extreme value theory performance in the event of major financial crises*. <http://www.gloriamundi.org>.

Surya, Yohanes, Hokky Situngkir. (2006). *Value at risk yang memperhatikan sifat statistika distribusi return*. Bandung: Munich Personal RePEc Archive, Bandung Fe Institute

White, Halbert. (1980). A heteroskedasticity-consistent covariance matrix and a direct test for heteroskedasticity. *Econometrica*, 48, p.817–838.

www.idx.co.id

www.riskglossary.com

www.yahoo-finance.com

