

## DAFTAR REFERENSI

- Alexander, Carol. (2006). *Market Models: A Guide to Financial Data Analysis*. John Wiley & Sons Ltd.
- Allen Linda, Boudoukh Jacob, & Saunders A. (2004). *Understanding Market, Credit and Operational Risk*. Blackwell Publishing Ltd.
- Artzner, P., F.Delbaen, J.M., & Eber, D.Heath. (1999). *Coherent Measures of Risk*, Mathematical Finance.
- Bank for International Settlement*. (1996). *Amendment to the Capital Accord to Incorporate Market Risk*.
- Bank Indonesia. (2003). *Penerapan Manajemen Risiko Bagi Bank Umum*, PBI No. 5/8/PBI/2003
- Bank Indonesia. (2003). *Lampiran Surat Edaran Penerapan Manajemen Risiko Bagi Bank Umum*, SE No. 5/21/DPNP.
- Bodie, Zvi, Kane Alex, & Marcus, Alan J. (2002). *Investments*. (5<sup>th</sup> ed). The McGraw-Hill Companies Inc.
- Crouhy, Michel, Galai, Dan, & Mark, Robert. (2000). *Risk Management*. New York: McGraw-Hill.
- Dowd, Kevin. (2002). *An Introduction to Market Risk Measurement*. John Wiley & Sons Inc. Chichester,
- Enders, Walter. (1995). *Applied Econometric Time Series*. New York: John Wiley & Sons.
- Jones, Charles P. (2002). *Investment: Analysis and Management*. (8<sup>th</sup> ed.). John Wiley & Sons Inc.
- Jorion, Philippe. (2007). *Value At Risk: The New Benchmark for Managing Financial Risk*. The McGraw-Hill Companies Inc.
- Jorion, Philippe. (2003). *Financial Risk Manager Handbook*. John Wiley & Sons Inc.

J.P. Morgan/Reuters. (1996) RiskMetrics™ - *Technical Documents*. (4<sup>th</sup> ed.) Morgan Guaranty Trust Company of New York

Kupiec, Paul H. (1995). Technique for Verifying the Accuracy of Risk Measurement Models. *The Journal of Derivatives*. New York

Levin, Richard I., & Rubin, David S. (1998). *Statistics for Management*. (7<sup>th</sup> ed.). Prentice Hall.

Linsmeir, Thomas J., & Pearson, Neil D. (1996). *Risk Management : An Introduction to Value at Risk*, Paper presented at Urbana Champaign. University of Illinois.

Santoso, Wimboh. (2002). *Approaches to Calculating Market Risk*, Paper.

Smith, Donald J., Wang, Yu. (2007). Expected Shortfall and Value-at-Risk: A Closer Look. *Global Association of Risk Professionals*, May/June 07 Issue 36.

Quantitative Micro Software. (1999). *Eviews: User Guide*. (4<sup>rd</sup> ed.). Quantitative Micro Software.

