

## DAFTAR PUSTAKA

- Basel Committee. *International Convergence of Capital Measurement and Capital Standards*. 1988.
- *Amendment to The Capital Accord to Incorporate Market Risks*. 1998.
- *International Convergence of Capital Measurement and Capital Standards*. 2006.
- Bank Indonesia. PBI No. 5/8/PBI/2003: Penerapan Manajemen Risiko Bagi Bank Umum. 2003.
- PBI No. 5/12/PBI/2003: Penerapan Manajemen Risiko Bagi Bank Umum. 2003.
- PBI No. 7/37/PBI/2005: Posisi Devisa Netto Bank Umum. 2005.
- Best, Philip. *Financial Engineering: Implementing Value at Risk*. John Wiley & Sons Ltd, 1998.
- Blanchard, Olivier. *Macroeconomics. 4<sup>th</sup> Edition*, Pearson Prentice Hall, 2006.
- Box, George E.P., et. al., *Time Series Analysis: Forecasting and Control. 3<sup>rd</sup> Edition*, Prentice Hall, Inc, 1994.
- Butler, Cormac. *Mastering Value at Risk*. Pearson Prentice Hall, 1999.
- Crouhy, Michel, et. al., *Risk Management*. McGraw-Hill, 2001.
- Enders, Walter. *Applied Econometry for Time Series Data. 2<sup>nd</sup> Edition*, John Wiley & Sons, Inc, 2004.
- Jorion, Philippe. *Financial Risk Manager Handbook. 3<sup>rd</sup> Edition*, John Wiley & Sons, Inc, 2005.
- *Value at Risk: The New Benchmark For Managing Financial Risk. 3<sup>rd</sup> Edition*, McGraw-Hill, 2007.
- Muslich, Muhammad. *Manajemen Operational Risk: Teori & Praktik*. PT. Bumi

- Aksara, 2007.
- Nachrowi, Nachrowi D., dan Hardius Usman. Pendekatan Populer dan Praktis: Ekonometrika Untuk Analisis Ekonomi dan Keuangan. Lembaga Penerbit Fakultas Ekonomi Universitas Indonesia, 2006.
- Nazara, Suahasil. Model Regresi Linier. 2007  
----- . *Multicollinearity*. 2007  
----- . *Autocorrelation*. 2007
- Penza, Pietro, dan Bansal, Vipul K. *Measuring Market Risk with Value At Risk*. John Wiley & Sons, Inc, 2001.
- Pindyck, Robert S, dan Daniel L. Rubinfeld. *Econometric Models and Econometric Forecasts. 4<sup>th</sup> Edition*, McGraw-Hill, 1998.
- Usman, Hardius. Analisis Time Series: Konsep-Konsep Dasar. 2007  
----- . Model *ARCH/GARCH*. 2007.
- Universitas Indonesia. Pedoman Teknis Penulisan Tugas Akhir Mahasiswa Universitas Indonesia. Depok, 2008.