

DAFTAR PUSTAKA

- Alexander, C. (2001), *Market Models: A Guide to Financial Data Analysis*, England: John Wiley & Sons Ltd.
- Bredin, D. dan S. Hyde (2004), “Forex Risk: Measurement and Evaluation Using Value-at-Risk,” *Journal of Business Finance and Accounting*, Vol. 32, No. 9, Hlm. 1389-1417.
- Butler, Cormac (1999), *Mastering Value at Risk: A Step-By-Step Guide to Understanding and Applying VaR*, Prentice Hall Inc, New Jersey, London, Inggris.
- Cassidy, C. dan M. Gazycki (1997), “Measuring Traded Market Risk: Value-at-Risk and Backtesting Techniques,” *Research Discussion Paper*, Bank Supervision Department, Reserve Bank of Australia.
- Crouhy, M., D. Galai dan R. Mark (2001), *Risk Management*, McGraw Hill, New York, AS.
- Damodaran, A. (2002), *Investment valuation*, 2nd ed., England: John Wiley & Sons Ltd.
- Danielsen, J. dan Casper G. (1997). “Value at Risk and Extreme Returns,” *Journal of Finance*, London School of Economics and Institute of Economic Studies at University of Iceland.
- Engel, J. dan M. Gazycky (1999), “Conservatism, Accuracy, and Efficiency: Comparing Value at Risk Models,” Australian Prudential Regulatory Authority Discussion Paper No.2.
- Eviews 4 User’s Guide (2000), Quantitative Micro Software, LLC, AS.
- Giot, P. (2002). “Intraday Value-at-Risk,” *Journal of Computational Finance*, Discussion Paper, CORE, Universite Catholique de Louvain, forthcoming in the European Journal of Finance.
- Giot, P. (2002). “Market Risk Models for Intraday Data,” *Journal of Computational Finance*, Discussion Paper, CORE, Universite Catholique de Louvain, forthcoming in the European Journal of Finance.
- Giot, P. dan S. Laurent (2001). “Modelling Daily Value-at-Risk Using Realized Volatility and Arch Type Models,” Department of Quantitative Economics, Maastricht University and Center for Operations Research and Econometrics.
- Giot, P. dan S. Laurent (2004). “Modelling Daily Value-at-Risk Using Realized Volatility and Arch Type Models,” *Journal of Empirical Finance*, Vol.11, Hlm. 379-398.

Griffin, R. W. dan Ronald J. Ebert (2003), *Bisnis*, 6th ed., Prentice Hall Inc, New Jersey, London, Inggris.

Gujarati, Damodar N. (2003). *Basic Econometrics*, 4th ed., McGraw Hill, New York, AS.

Indarto, Stefanus (2006), "Evaluasi Empiris model Value at Risk (VaR) Exponentially Weighted Moving Average (EWMA) dan Generalized Autoregressive Conditional Heteroscedasticity (GARCH) pada Pengukuran Risiko Nilai Tukar," Skripsi, Fakultas Ekonomi Universitas Indonesia.

Jorion, P. (2001), *Value at Risk: The New Benchmark for Managing Financial Risk*, 2nd ed., McGraw Hill, New York, AS.

Kupiec, P. (1995). "Techniques for Verifying the Accuracy of Risk Measurement Models," *Journal of Derivatives*, Vol. 2 (Desember), Hlm. 73-84.

Markowitz, H (1952), "Portfolio Selection," *Journal of Finance*, Vol. 7, Hlm. 77-91.

Modul Bahan Kuliah Praktikum Riset Keuangan (2007), Fakultas Ekonomi Universitas Indonesia.

Peraturan BI No. 5/8/PBI/2003.

Pojarliev, Momtchil dan Wolfgang Polasek (2000). "Value at Risk Estimation for Stock Indices using the Basel Committee Proposal from 1995," Institute of Statistics and Econometrics University of Basel.

Van Den Goorbergh, R. dan P. Vlaar (1999). "Value-at-Risk Analysis of Stock Returns, Historical Simulation, Variance Techniques or Tail Index Estimation?," De Nederlandse Bank-Staff Report, Vol. 40.

Wahyu Winarno, Wing (2007), *Analisa Ekonometrika dan Statistika dengan EViews*, Sekolah Tinggi Ilmu Manajemen YKPN, Yogyakarta.

www.idx.co.id

www.gloriamundi.com

www.bapepam.go.id