

DAFTAR PUSTAKA

- [1] Ankirchner, Stefan, 2013, *Option Pricing*, Jerman, University of Bonn.
- [2] Casarin, Roberto, 2013, *Monte Carlo Methods using Matlab*, Italia, Summer School of Bayesian Econometrics, University Ca' Foscari.
- [3] Dunbar, Steven R., *Stochastic Processes and Advanced Mathematical Finance*, Amerika Serikat, Department of Mathematic, University of Nebraska – Lincoln.
- [4] <http://finance.yahoo.com/q/hp?s=MSFT+Historical+Prices> diakses pada 12 Agustus 2015 pukul 20.30 WIB.
- [5] Hull, John C., 2006, *Options, Futures, and Other Derivatives*, Amerika Serikat, Pearson Education, Inc.
- [6] McDonald, Robert L., 2006, *Derivatives Markets Second Edition*, Amerika Serikat, Pearson Education, Inc.
- [7] Navidi, William, 2008, *Statistic for Engineers and Scientists*, Amerika Serikat, McGraw Hill.
- [8] Sutedi, Adrian, S.H., M.H., 2012, *Produk-Produk Derivatif dan Aspek Hukumnya*, Indonesia, Penerbit Alfabeta Bandung.
- [9] Wiklund, Erik, 2012, *Asian Option Pricing and Volatility*, Swedia, Stockholm.
- [10] Zhang, Hongbin, 2009, *Pricing Asian Option using Monte Carlo Methods*, Swedia, Department of Mathematic, Uppsala University.