

DAFTAR PUSTAKA

- [1] Kourtis, A., 2016. *The Sharpe Ratio of Estimated Efficient Portfolios*, *Finance letters* 17.
- [2] Nurmalasari, I., 2009. Analisis pengaruh rasio profitabilitas terhadap harga saham emiten LQ45 yang terdaftar di bursa efek indonesia tahun 2005-2008. Universitas Gunadarma. Jakarta.
- [3] Kamarudin, 2011. Manajemen Keuangan Konsep Dasar dan Penerapannya. Bandung: CV. Mandar.
- [4] Manurung, Adler Haymans, 2000, Mengukur Kinerja Portofolio, *Usahawan*, No 11 November XXIX, h 41-46.
- [5] Markowitz, Harry M., (1952). *Portfolio Selection. Journal of Finance*, 7, 77-91.
- [6] Moeherson, 2009. Pengukuran Kinerja Berbasis Kompetensi. Bogor: Ghalia Indonesia.
- [7] Sukarno, M., 2007. Analisis Pembentukan Portofolio Optimal Saham Menggunakan Metode Single Indeks Di Bursa Efek Jakarta. Program Pascasarjana Universitas Diponegoro.
- [8] Tsay, R.S., 2002. *Analysis of Financial Time Series*.
- [9] Samsul, M., 2006. Pasar Modal dan Manajemen Portofolio. Jakarta: Erlangga.
- [10] Tandililin, E., 2001. Analisis Investasi dan Manajemen Portofolio. Yogyakarta: BPFE Yogyakarta.
- [11] Manullang, M. dan Tobing R.L., Optimal Kinerja Portofolio Investasi di Indonesia.
- [12] Bolviken, E., 2014 *Computation and Modelling in Insurance and Finance*, Cambridge University Press.
- [13] Santosa, M. and Sjam, A.A., 2014. Penilaian Kinerja Produk Reksadana dengan Menggunakan Metode Perhitungan Jensen Alpha, Sharpe Ratio, Treynor Ratio, M2, dan Information Ratio. *Jurnal Manajemen*, 12(1).
- [14] The Sharpe, W.F., 1994. *The sharpe ratio. The journal of portfolio management*, 21(1), pp.49-58.

- [15] Kan, R. and Zhou., 2007. *Optimal Portfolio Choice with Parameter Uncertainty*, *Journal Of Financial and Analysis* Vol. 42, pp. 621-656.
- [16] Capinski, Marek. dan Zastawniak, Tomasz., 2006. *Mathematics for Finance: An Introduction to financial Engineering*.
- [17] Ross, A Stephen. Westerfield, Randolph W. Jordan, Bradford D. (2003). *Fundamentals of Corporate Finance* Sixth edition. New York: Mc Graw-Hill.
- [18] YL, Tong., 1990. Chapman and hall/crc, Geogia USA.