Daftar Pustaka

[1]   Herlianto, Didit. (2013), *Manajemen Investasi Plus Jurus Mendeteksi Investasi Bodong*. Gosyen Publishing.

[2]   Markowitz, H. (1952). Portfolio selection. The Journal of Finance, 7, 77–91.

[3]   Vapnik V.N., (1999) "The *Nature of Statistical Learning Theory*", 2nd edition, Springer-Verlag, New   York Berlin Heidelberg.

[4]   Huanga Wei, Nakamoria Yoshiteru, Wangb Shou-Yang.2005. *Forecasting stock market movement direction*

[5]   Paiva Dias Felipe., Cardoso Tom´as Nogueira Rodrigo, Hanaoka Peixoto Gustavo., Duarte Moreira Wendel. 2018. *Decision-Making for Financial Trading: A Fusion Approach of Machine Learning and Portfolio Selection. Expert Systems with Application.*

[6]   Capinsky, M., & Zastawniak, T. (2003). *Mathematics for Finance: An Introduction to Financial Engineering*. London: SpringerVerlag.

[7]   Levy, Haim and Levy, Moshe. (2013).The benefits of differential variance-based constraints in portfolio Optimization. European Journal of Operational Research.