

6. Daftar Pustaka

- [1] H. Markowitz, "Portofolio Selection," *Journal of Finance*, vol. 7, pp. 77-91, 1952.
- [2] H. Konno, H. Shirakawa and H. Yamazaki, "Annals of operational Research 45," *A mean-absolute deviation-skewness portfolio optimization model*, pp. 205-220, 1993.
- [3] C. R. Harvey, J. C. Liechty, M. W. Lietchty and P. Muller, "Portfolio Selection with Higher Moments," pp. 5-15, 2010.
- [4] M. Aksarayli and O. Pala, "A polynomial goal programming model for portfolio optimization based on entropy and higher moments," pp. 4-7, 2017.
- [5] W. Suryomurti, *Super Cerdas Investasi Syariah*, Jakarta: Qultum Media, 2011.
- [6] R. E. Walpole and H. R. Myers, *Ilmu Peluang dan Statistika untuk Insinyur dan Ilmuwan Edisi 4*, Bandung: ITB, 1995.
- [7] S. Murugan, "Quora Corporation," 22 Augustus 2017. [Online]. Available: <https://www.quora.com/What-are-moments-in-statistics-What-do-they-provide-to-us-about-the-data-distribution>. [Accessed 25 November 2018].
- [8] C. Grieves, "Methods Blog," 4 March 2016. [Online]. Available: <https://methodsblog.com/tag/i-j-good/>. [Accessed Desember 20 2018].
- [9] J. Proelss and D. Schweizer, "Polynomial Goal Programming and the Implicit Higher Moment Preferences of U.S. Institutional Investors in Hedge Funds," *Financial Markets and Portfolio Management, Forthcoming*, pp. 27-36, 2014.
- [10] A. Hawk, "Academia," [Online]. Available: https://www.academia.edu/8712321/GOAL_PROGRAMMING. [Accessed Mei 2018].
- [11] K. Lai, L. K. Yu and S. Wang, "Computer and Computational Science," *Mean-variance-skewness-kurtosis based on portofolio optimization*, pp. 292-297, 2006.
- [12] K. S. Lai and M. Lai, "A cointegration test for market efficiency," vol. 11, no. 5, pp. 567-575, 1991.
- [13] M. Caporin, M. Costola, G. Jannin and B. Maillet, "A survey on the four families of performance measure," *Journal of Economic Surveys*, vol. 5, no. 28, pp. 917-942, 2014.