

## Daftar Pustaka

- [1] G. Aliakur and N. Triaryati, "KINERJA PORTOFOLIO OPTIMAL BERDASARKAN MODEL INDEKS TUNGGAL," *E-Jurnal Manajemen Universitas Udayana*, vol. 6, no. 5, p. 254065, 2017.
- [2] Y. Zhang, X. Li, and S. Guo, "Portfolio selection problems with Markowitz's mean-variance framework: a review of literature," *Fuzzy Optimization and Decision Making 2017 17:2*, vol. 17, no. 2, pp. 125–158, Mar. 2017, doi: 10.1007/S10700-017-9266-Z.
- [3] I. Rolanda, "Analisis Portofolio Optimal : Pendekatan Mean Variance (Studi Kasus pada Dana Pensiun Lembaga Keuangan Muamalat)," *FIRM Journal of Management Studies*, vol. 2, no. 1, Apr. 2017, doi: 10.33021/FIRM.V2I1.161.
- [4] H. Markowitz, "Portfolio Selection," *The Journal of Finance*, vol. 7, no. 1, pp. 77–91, 1952.
- [5] W. Chen, H. Zhang, M. K. Mehlawat, and L. Jia, "Mean-variance portfolio optimization using machine learning-based stock price prediction," *Applied Soft Computing*, vol. 100, p. 106943, Mar. 2021, doi: 10.1016/J.ASOC.2020.106943.
- [6] Y. Ma, R. Han, and W. Wang, "Portfolio optimization with return prediction using deep learning and machine learning," *Expert Systems with Applications*, vol. 165, p. 113973, Mar. 2021, doi: 10.1016/J.ESWA.2020.113973.
- [7] "Vol 1 No 1 (2019): JURNAL TEKNOLOGI, KESEHATAN DAN ILMU SOSIAL | JURNAL TEKNOLOGI KESEHATAN DAN ILMU SOSIAL (TEKESNOS)." <http://e-journal.sari-mutiara.ac.id/index.php/tekesnos/issue/view/101> (accessed Dec. 04, 2020).
- [8] A. Devaki, "FAKTOR-FAKTOR YANG MEMPENGARUHI RETURN SAHAM PADA PERUSAHAAN LQ45 DI BURSA EFEK INDONESIA," *Jurnal Benefita*, vol. 2, no. 2, pp. 157–168, Jul. 2017, doi: 10.22216/JBE.V2I2.2004.
- [9] D. Wulandari, D. Ispriyanti, and A. Hoyyi, "OPTIMALISASI PORTOFOLIO SAHAM MENGGUNAKAN METODE MEAN ABSOLUTE DEVIATION DAN SINGLE INDEX MODEL PADA SAHAM INDEKS LQ-45," *Jurnal Gaussian*, 2018, doi: 10.14710/j.gauss.v7i2.26643.
- [10] "Perancangan Portofolio Optimal Dengan Menggunakan Return On Assets, Return On Equity Dan Economic Value Added Pada Indeks Jakarta Ismaic Index Periode 2014-2018," *Jurnal Riset Akuntansi dan Keuangan*, 2019, doi: 10.17509/jrak.v7i1.15470.
- [11] M. D. H. G. Encik Rosalina, Sigit Sugiarto, "METODE PERAMALAN HOLT-WINTER UNTUK MEMPREDIKSI JUMLAH PENGUNJUNG PERPUSTAKAAN UNIVERSITAS RIAU Encik Rosalina 1 \* , Sigit Sugiarto 2 , M.D.H. Gamal 2," *Repository FMIPA*, 2016.