

DAFTAR PUSTAKA

- [1] Bain, L.J dan Max. E. 1992. *Introduction to Probability and Mathematical Statistics, Second Edition*. California: Duxbury Press.
- [2] Calin, O. 2012. *An Introduction to Stochastic Calculus with Application to Finance*. Ann Arbor : Estern Michigan University.
- [3] Galanti, S dan Jung A,B, 1997. *Low-Discrepancy Sequences : Monte Carlo Simulation of Option Prices*. Journal of Derivatives. Fall hal 71.
- [4] Halim, A. 2003. *Analisis Investasi Edisi Pertama*. Jakarta : Salemba Empat
- [5] Hartono, J. 2015. *Teori Portofolio dan Analisis Investasi Edisi Kesepuluh*. Yogyakarta : BPFY-Yogyakarta.
- [6] Hull, J. 2003. *Options, Future & Other Derivatives Securities Seventh Edition*. New Jersey : Pearson Prentice Hall.
- [7] Husnan, S. 1998. *Dasar-Dasar Teori Portofolio dan Analisis Sekuritas Edisi Ketiga*. Yogyakarta : AMP YKPN.
- [8] Ikatan Akuntansi Indonesia. 2011. *PSAK 16 (Revisi 2011) : Aset Tetap*. Jakarta : IAI.
- [9] Joy, Corwin dkk. 1996. *Quasi-Monte Carlo Methods in Numerical Finance*. Texas : Institute for Operations Research and the Management Science.
- [10] Kwok, Yue Kuen. 2008. *Mathematical Models of Finance Derivatives Second Edition*. Berlin : Springer.
- [11] Landauskas, M dan Valakevicius, E. 2011. *Modelling of Stock Prices by the Markov Chain Monte Carlo Method*. Intellectual Economics.

[12] Lee C,F, Alice C, Lee, dan John Lee. 2010. *Handbook of Quantities Finance and Risk Management*. New York : Springer.

[13] Niderreiter, H, 1992, *Random Number Generation and Quasi Monte Carlo Methods*. Philadelphia : SIAM .

[14] Oskendal, B, 2003, *Stochastic Differential Equation (An Introduction with Application)*. Germany : Springer Verlag..

[15] Paskov, S and Traub, J. 1995. *Faster Valuation of Financial Derivatives*. *Journal of Portofolio Management*. 22: 113-120.

[16] Ross, S. 2010. *A First Course in Probability*. United States of America : Pearson.

[17] Rubinstein, R,Y dan Kroese, D.P. 2007 *Simulation and the Monte Carlo Method Second Edition*. New York : John Wiley & Sons.

[18] Siahaan, H. 2008. *Seluk Beluk Perdagangan Instrumen Derivatif*. Jakarta : Kompas Gramedia.

[19] Tandelilin, E. 2002. *Analisis Investasi dan Manajemen Portofolio*. Jakarta : BPF.

[20] Walpole, R.E. 1993. *Pengantar Statistik, Edisi ke-3*. Jakarta: PT. Gramedia Pustaka Utama.

