

DAFTAR PUSTAKA

- [1] D.J. Higham, *An Introduction to Financial Option Valuation*, New York: Cambridge University Press, 2004.
- [2] F. Black dan M. Scholes, "The Pricing of Options and Corporate Liabilities", *The Journal of Political Economy*, vol. 81, no. 3, pp. 637–654, 1973.
- [3] R.C. Merton, "Theory of rational option pricing", *The Bell Journal of Economics and Management Science*, vol. 4, no. 1, pp 141–183, 1973.
- [4] S.L. Heston, "A Closed-Form Solution for Options with Stochastic Volatility with Applications to Bond and Currency Options", *Review of Financial Studies*, vol. 6, no. 2, pp. 327–343, 1993.
- [5] P.P Boyle, "Options: A Monte Carlo Approach", *Journal of Financial Economics*, vol. 4, no. 3, pp. 323–338, 1977.
- [6] M. Bohner dan Y. Zheng, "On analytical solutions of the Black–Scholes equation", *Applied Mathematics Letters*, vol. 22, no. 3, pp. 309–313, 2009.
- [7] M. Bohner, F.H.M. Sánchez, dan S. Rodriguez, "European call option pricing using the Adomian composition method", *Advances in Dynamical Systems and Applications*, vol. 9, no. 1, pp. 75–85, 2014.

- [8] V. Gulkac, "The homotopy perturbation method for the Black-Scholes equation", *Journal of Statistical Computation and Simulation*, vol. 80, no. 12, pp. 1349-1354, 2010.
- [9] K. Trachoo, W. Sawangtong, dan P. Sawangtong, "Laplace transform homotopy perturbation method for the two dimensional Black-Scholes model with European call option", *Mathematical and Computational Applications*, vol.22, no. 1, pp. 23, 2017.
- [10] S.O. Edeki, O.O. Ugbebor, dan E.A. Owoloko, "Analytical solutions of the Black-Scholes pricing model for European option valuation via a projected differential transformation method", *Entropy*, vol.17, no. 11, pp. 7510–7521, 2015.
- [11] E.R.M. Putri, L. Mardianto, A. Hakam, C. Imron, dan H. Susanto, "Removing non-smoothness in solving Black-Scholes equation using a perturbation method", *Physics Letters A*, 402: 127367, 2021.
- [12] D.G. Luenberger, *Investment Science*. New York: Oxford University Press, 1998.
- [13] S.M. Ross, *An Elementary Introduction to Mathematical Finance: Third Edition*. New York: Cambridge University Press, 2011.
- [14] J.C. Hull, *Options, Futures, and Other Derivatives*, 11th ed. New York: Pearson, 2021

- [15] K.A. Sidarto, M. Syamsuddin, dan N. Sumarti, *Matematika Keuangan*. Bandung: ITB Press, 2018.
- [16] J.R. Munkres, *Topology*, 2nd ed. Boston: Pearson, 2000.
- [17] B. Gray, *Homotopy Theory: An Introduction to Algebraic topology*. New York: Academic Press, 1975.
- [18] A.H. Nayfeh, *Perturbation Methods*. New York: Wiley, 2000.
- [19] K. Ogata, *Modern Control Engineering*. Upper Saddle River, NJ: Prentice Hall, 2010.
- [20] A. Papoulis dan S.U. Pillai, *Probability, Random Variables, and Stochastic Processes*. New York: McGraw-Hill, 2002.
- [21] J.H. He, "Homotopy perturbation technique", *Computer Method in Applied Mechanics and Engineering*, vol. 178, no. 1, pp. 257-262, 1999.
- [22] A. Hakam, "Digital option pricing approach using a homotopy perturbation method", *(IJCSAM) International Journal of Computing Science and Applied Mathematics*, vol.7, no. 2, pp. 63–67, 2021.
- [23] J.H. He, "Homotopy perturbation method: a new nonlinear analytical technique", *Applied Mathematics and Computation*, vol. 135, no. 1, pp. 73–79, 2003.
- [24] A. Odibat, dan S. Momani, "Modified homotopy perturbation method: Application to quadratic Riccati differential equation of fractional order", *Chaos, Solitons and Fractals*, vol. 36, no. 1 pp. 167–174, 2008.

- [25] H.G.E. Meijer dan T. K. Nagy, "The Hopf-van der Pol System: Failure of a Homotopy Method", *Differential Equations and Dynamical Systems*, vol. 20, no. 3, pp. 323-328, 2012.

