

DAFTAR PUSTAKA

- Adler, H. M. (2000). Mengukur Kinerja Portofolio. *Jurnal Usahawan*, No. 11.
- Alkanani, I. H., & Adnan, F. A. (2014). Ranking function Methods for Solving Fuzzy Linear Programming Problems. *Mathematical Theory and Modeling*, 65-72.
- Anafauziah, A. J. (2014). *Portofolio Valuta Asing dan Emas Menggunakan Metode Mean Absolute Deviation (MAD)*. Yogyakarta: E-Journal Universitas Negeri Yogyakarta.
- Azman, F. N., & Abdullah, L. (2014). A New Centroids Method for Ranking of Trapezoid Fuzzy Numbers. *Jurnal teknologi*, 101-108.
- Bazaraa, M. S., Jarvis, J. J., & Sherali, H. D. (2010). *Linear Programming and Network and Network Flows*. USA: WILEY.
- Coley, D. A. (1999). *An Introduction to Genetic Algorithms for Scientists and*. World Scientific Publishing Co. Pte. Ltd.
- Cox, E. (1994). *The Fuzzy Systems Handbook (A Prscitioner's Guide to Building, Using, and Maintaining Fuzzy System)*. Massachusetts: Academic Press, Inc.
- Ebrahimnejad, A. (2011). Some New Result in Linear Programs with Trapezoidal Fuzzy Numbers: Finite Convergence of the Ganesan and Veeramani's Method and a Fuzzy revised Simplex Method. *Journal of Applied Mathematical Modelling*, Vol. 35. Hlmn. 4526-4540.
- Frantti, T. (2001). *Timing of Fuzzy Membership Function from Data*. Oulu: Department of Process and Environmental Engineering, University of Oulu.
- Goldberg, D. E. (1989). *Genetik Algorithms In Search, Optimization and Machine*. New York: Addison-Wesley Publishing.
- Hamid, M. (1995). Analisis Penentuan Saham yang akan dibeli Suatu Tinjauan Umum. *Jurnal Kajian Bisnis*, 6.
- Harinaldi. (2005). *Prinsip-prinsip Statistik untuk Teknik dan Sains*. Jakarta: Erlangga.
- Hartono, J. (2014). *Teori dan Praktik Portofolio dengan Excel*. Jakarta: Salemba Empat.
- Hatami, A., & Kazemipoor, H. (2014). Solving Fully Fuzzy Linear Programming with Symmetric Trapezoidal Fuzzy Number using Mehar's Method. *International Journal of Research in Industrial Engineering.*, 463-470.

<https://finance.yahoo.com/> diakses pada tanggal 30 Januari 2017

- Jogiyanto, H. (2010). *Teori Portofolio dan Analisis Investasi, Edisi Keenam*. Yogyakarta: BPF.
- Klir, G., Clair, U., & Yuan, B. (1997). *Fuzzy set theory foundations and applications*. London: Prentice Hall.
- Konno, H., & Yamazaki, H. (1991). Mean Absolute Deviation Portofolio Optimization Model and its Applications to Tokyo Stock Market. *Jurnal Management Science no. 23*, 519-531.
- Kumar, A., & Kaur, J. (2011). A New Method for Solving Fuzzy Linear Programs with Trapezoidal Fuzzy Number. *Journal of Fuzzy Set Valued Analysis*, Hlm. 1-12.
- Kumar, A., Singh, P., Kaur, A., & Kaur, P. (2010). Ranking of Generalized Trapezoidal Fuzzy Numbers Based on Rank, Mode, Divergence and Spread. *Turkish Journal of Fuzzy Systems*, 141-152.
- Kumar, Amit; Kaur, Jagdeep; Singh, Pushpinder. (2010). A new method for solving fully fuzzy linear programming problems. *Applied Mathematical Modelling*, 817-823.
- Kumar, Amit; Singh, Pushpinder; Kaur, Jagdeep. (2010). Generalized Simplex Algorithm to Solve Fuzzy Linear Programming Problem with Ranking of Generalized Fuzzy Number. *Turkish Journal of Fuzzy Systems*, 80-103.
- Kusumadewi, S. (2003). *Artificial Intelligence (Teknik dan Aplikasinya)*. Yogyakarta: Graha Ilmu.
- Kusumadewi, s., & purnomo, H. (2010). *Aplikasi Logika Fuzzy untuk Pendukung Keputusan*. Yogyakarta: Graha Ilmu.
- Kusumawati, R., & Subekti, R. (2017). *Fuzzy Bi-objective Linear Programming for Portfolio Selection Problem with Magnitude Ranking Function*. Yogyakarta: Mathematics Education Department Yogyakarta State University.
- Mahdavi-Amiri, N., Nasser, S. H., & Yazdani, A. (2009). Fuzzy Primal Simplex Algorithms for Solving Fuzzy Linear Programming Problems. *Iranian Journal of Operations Research*, 68-84.
- Mahmudy, W. F. (2013). *Algoritma Evolusi*. Malang: Program Teknologi Informasi dan Ilmu Komputer Universitas Brawijaya.

- Markowitz, H. (1987). *Mean-Variance analysis in Portfolio Choice and Capital Market*. New York: Basil Blackwell.
- Michalewicz, Z. (1996). *Genetic Algorithm and Data Structures. Evolution Programs. 3rd*. Springer-Verlag.
- Mulyadi, E. B. (2011). *Optimasi Alokasi Portofolio Saham pada Pasar Modal Indonesia menggunakan Algoritma genetika*. Malang: Sekolah Pasca Sarjana Institut Pertanian Bogor.
- Murniati. (2009). *Penerapan Algoritma Genetika pada DNA Sequencing By Hibridization*. Depok: Departemen Matematika UI.
- Qin, Z., Wen, M., & Gu, C. (2011). Mean-Absolute Deviation Portfolio Selection Model with Fuzzy Returns. *Iranian Journal of Fuzzy Systems*, 61-75.
- Sakawa, M. (1993). *Fuzzy Sets and Interactive Multiobjective Optimization*. New York: Plenum Press.
- Samaher, & Mahmudy, W. F. (2015). Penerapan Algoritma Genetika Untuk Memaksimalkan Laba. *Journal of Environmental Engineering & Sustainable Technology*, Vol. 02 No. 01 pages 06-11.
- Satriyanto. (2009). *Algoritma Genetika*. Retrieved Maret 4, 2016, from <http://lectures.eepisits.edu/~kangedi/materi%20kuliah/kecerdasan%20Buatan/bab%207%20Algoritma%20Genetika.pdf>
- Sharma, V. (2014). *Methods for Solving Fully Fuzzy Linear Programming Problem*. School of Mathematics and Computer Application Thapar University.
- Sidhu, S. K., Kumar, A., & Appadoo, S. S. (2014). Mehar Methods for Fuzzy Optimal Solution and Sensitivity Analysis of Fuzzy Linear Programming with Symetric Trapezoidal Fuzzy Number. *Mathematical Problem in Engineering*, 1-8 .
- Skalna, I., Rebiasz, B., Gawel, B., Basiura, B., Duda, J., Opila, J., et al. (2015). Ordering of Fuzzy Numbers. In I. Skalna, B. Rebiasz, B. Gawel, B. Basiura, J. Duda, J. Opila, et al., *Advances in Fuzzy Decision Making* (pp. 27-48). Switzerland: Springer International Publishing.
- Subekti, R., & Kusumawati, R. (2015). *Portfolio Selection in Indonesia Stock Market with Fuzzy Bi-Objective Linear Programming*. Yogyakarta: Mathematics Education Department Yogyakarta State University.

- Sudha, A., & karpagamani, V. (2014). Solving Fully Fuzzy Linear Programming Problem Using Trapezoidal Ranking Function. *Journal of Global Research in Mathematical Archives*, vol 2.
- Sulistya, R., Handayani, S. R., & Hidayat, R. (2013). Evaluasi Kinerja Portofolio dengan Menggunakan Model Sharpe. *Jurnal Studi Ilmu Administrasi*, 1-8.
- Susanta, B. (1994). *Program Linear*. Yogyakarta: Departemen Pendidikan dan Kebudayaan Direktorat jendral Pendidikan Tinggi.
- Suyanto. (2005). *Algoritma Genetika dalam Matlab*. Yogyakarta: Andi offset.
- Tandelilin, E. (2001). *Analisis Investasi dan Manajemen Portofolio (Edisi Pertama, Cetakan Kedua)*. Yogyakarta: BPFE.
- Vahidi, J., & Rezvani, S. (2013). Arithmetic Operations on Trapezoidal Fuzzy Numbers. *Journal Nonlinear Analysis and Application* , 1-8.
- Walpole, R. E. (1992). *Pengantar Statistika*. Jakarta: Gramedia Pustaka Utama.
- Wardani, M. K. (2010). Pembentukan Portofolio Saham-Saham Perusahaan Yang Terdaftar Di Jakarta Islamic Index (JII). *Jurnal Studi Akutansi Indonesia*, 36-59.
- Whitley, D. (2002). *Genetic Algorithms Evolutionary Computing*. Van Nostrand's Scientific Encyclopedia.
- Yamit, Z. (1991). *Linear Programming*. Yogyakarta: Bagian Penerbitan Fakultas Ekonomi Universitas Islam Indonesia.