

DAFTAR PUSTAKA

- Ahsani, B.W. *dkk.* (2024) “Analisis Komparatif Pembentukan Portofolio Optimal dengan Mean Variance Efficient Portfolio (MVEP) dan Single Index Model (SIM) pada Indeks BISNIS-27,” dalam *PROSIDING SEMINAR NASIONAL SAINS DATA*, hlm. 1119–1127.
- Alghifari (2023) “MASIH RELEVANKAH TEORI PORTOFOLIO MODERN?,” *Jurnal Ilmiah Ekonomi dan Bisnis*, hlm. 1–8.
- Berk, C. dan Tutarli, B. (2021) “Dead or alive: Modern portfolio theory based on financial analysis,” *Universal Journal of Accounting and Finance*, 8(4), hlm. 83–91. Tersedia pada: <https://doi.org/10.13189/UJAF.2020.080401>.
- Connor, G., Goldberg, L.R. dan Korajczyk, R.A. (2010) *Portfolio risk analysis*. Princeton University Press.
- Fabozzi, F.J., Focardi, S.M. dan Jonas, C. (2014) *INVESTMENT MANAGEMENT: A SCIENCE TO TEACH OR AN ART TO LEARN?* Tersedia pada: www.cfapubs.org.
- Hanum, A.N. *dkk.* (2021) “Faktor-Faktor yang Mempengaruhi Return Saham: Studi Industri Barang Konsumsi yang Listing di BEI,” *MAKSIMUM: Media Akuntansi Universitas Muhammadiyah Semarang*, 10(2), hlm. 74–84.
- Mankiw, N.G. (2021) “Principles of economics.”
- Markowitz, H. (1952) “Portfolio selection.” *The Journal of Finance*, 7 (1), 77-91.” DOI.
- Mayriskha, D.I. *dkk.* (2024) “Sri Kehati Stock Index Portfolio Optimization,” *EKOMBIS REVIEW: Jurnal Ilmiah Ekonomi Dan Bisnis*, 12(1), hlm. 1571–1584. Tersedia pada: <https://doi.org/10.37676/ekombis.v12i1>.
- Rachmat, A.N. (2019) “ANALISIS PENGARUH KINERJA KEUANGAN PERUSAHAAN TERHADAP TINGKAT PENGUNGKAPAN CORPORATE SOCIAL RESPONSIBILITY PADA PERUSAHAAN REAL ESTATE YANG TERDAFTAR DI BURSA EFEK INDONESIA (BEI) PADA TAHUN 2016-2017,” *Jurnal Ilmiah Mahasiswa FEB*, 8(1).

- Ramli, A., Anwar dan Anwar, I.L. (2020) "Markowitz Model in The Analysis of Optimal Portfolio Establishment on Jakarta Islamic Index (JII) in Indonesian Stock Exchange," *Archives of Business Research*, 8(2), hlm. 190–201. Tersedia pada: <https://doi.org/10.14738/abr.82.7854>.
- Sharpe, W.F. (1966) "Mutual fund performance," *The Journal of business*, 39(1), hlm. 119–138.
- Simorangkir, R. (2019) "Pengaruh kinerja keuangan terhadap return saham perusahaan pertambangan," *Jurnal Bisnis Dan Akuntansi*, 21(2), hlm. 155–164.
- Sri Handini, M.M. dan Erwin Dyah Astawinetu, M.M. (2020) *Teori portofolio dan pasar modal Indonesia*. Scopindo Media Pustaka.
- Sudiyono, W. dan St, M. (2021) "RISK AND RETURN MANAGEMENT OF SHARIA STOCKS IN JAKARTA ISLAMIC INDEX FOR THE PERIOD OF 2009-2019 USING MARKOWITZ PORTOFOLIO MANAGEMENT," *Business, and Accounting Research (IJEBAR) Peer Reviewed-International Journal*, 5. Tersedia pada: <https://jurnal.stie-aas.ac.id/index.php/IJEBAR>.
- Yunita, I. (2018) *MARKOWITZ MODEL DALAM ... MARKOWITZ MODEL DALAM PEMBENTUKAN PORTOFOLIO OPTIMAL (STUDI KASUS PADA JAKARTA ISLAMIC INDEX) MARKOWITZ MODEL IN OPTIMAL PORTFOLIO FORMATION (CASE STUDY IN JAKARTA ISLAMIC INDEX)*.