

## DAFTAR PUSTAKA

- Anonim. (2001). *Eviews 4 user's Guide*. Irvine, CA: Quantitatif Micro Software.
- Alfisyahr, M. (2010). *Peramalan nilai harga saham menggunakan model Threshold Autoregressive Conditional Heterocedasticity (TARCH)*. Tugas Akhir Sarjana Universitas Pendidikan Indonesia Bandung: tidak diterbitkan.
- Box, G. P. G. and Jenkins, G. M. (1976). *Time Series Analysis Forecasting and Control*. Holden-Day, San Francisco.
- Korhonen, M. (2005). *Nonlinearities In Exchange Rate: Evidence From Smooth Transition Regressi On Model*. [Online]. Tersedia : <http://herkules.oulu.fi/isbn9514279468/isbn9514279468.pdf> [12 April 2011]
- Nainggolan, S. (2009). *Perbandingan Metode Marquardt Compromise dan Metode Gauss Newton dalam Penaksiran Parameter Regresi Nonlinear*. [online]. Tersedia : [repository.usu.ac.id/bitstream/123456789/14050/1/10E00372.pdf](http://repository.usu.ac.id/bitstream/123456789/14050/1/10E00372.pdf) [10 Maret 2011]
- Nur Cahyani, R. 2010. *Pemodelan Smooth Transition Autoregressive (STAR) Pada Kurs Thai Bath Terhadap Rupiah*. [online]. Tersedia : [digilib.uns.ac.id/pengguna.php?mn=showview&id=16603](http://digilib.uns.ac.id/pengguna.php?mn=showview&id=16603)[10 Maret 2011]
- Sanjoyo. 2006. *Nonlinear Estimation*. [Online]. Tersedia : <http://mhs.blog.ui.ac.id/sanj55/files/2008/11/non-linier.pdf> [15 Februari 2011]
- Sen, L.K dan B, A.Z. (2002). *Forecasting Performance of Logistic STAR Exchange Rate Model: The Original and Reparameterised Versions*. [Online]. Tersedia : <http://129.3.20.41/eps/ge/papers/0308/0308001.pdf> [12 Mei 2011]
- Soejoeti, Z. (1987). *Analisis Runtun Waktu*. Jakarta : Karunia Jakarta Universitas Terbuka.
- Terasvirta, T. (1994). *Spesification, Estimation, and Evaluation of Smooth Transition Autoregressive Models*. [Online]. Tersedia:[https://studentweb.hhs.se/courseweb/CourseWeb/Public/PhD603/0902/Ter%C3%A4svirta\\_1994.pdf](https://studentweb.hhs.se/courseweb/CourseWeb/Public/PhD603/0902/Ter%C3%A4svirta_1994.pdf) [10 Januari 2011]

Tsay, R.S. 2002. *Analysis of Financial Time Series*. John Wiley & Sons, Inc., Canada

Van Dijk, D. ( 1999). *Smooth Transition Models: Extensions and Outlier Robust Inference*. [Online]. Tersedia :  
<http://publishing.eur.nl/ir/repub/asset/1856/fewdis20020501113139.pdf>,  
[10 Januari 2011]

Wei, W. S. 1990. *Time Series Analysis*. Addison-Wesley Publishing Company, Canada

Zhou, J. (2010). *Smooth Transition Autoregressive Models a Study of The Industrial Production Index of Sweden*. [Online]. Tersedia :  
[www.essays.seabout](http://www.essays.seabout) Smooth+transition+autoregressive, [10 Januari 2011]

