

DAFTAR PUSTAKA

- Anonim. (2001). *Eviews 4 user's Guide*. Irvine, CA: Quantitatif Micro Software.
- Bollerslev, Tim. (2007). *Glossary to ARCH*. [Online]. Tersedia: (*GARCH*)*<http://www.google.co.id/#q=ARCH+%28+Autoregressive,+Conditional+Heteroscedasticity+Runkle+GARCH%29&hl=id&start=10&sa=N&fp=cdb10cf31c974f8f> [4 Agustus 2010].
- Enders, W. (2004). *Applied Econometric Time Series*. New Jersey: John Wiley & Sons, Inc.
- Ispriyanti, Dwi .(2004). *Pemodelan Statistika dengan Transformasi Box Cox*. [Online]. Tersedia : http://eprints.undip.ac.id/2239/1/2_box_cox_-_Dwi_Isprianti.pdf [1 Agustus 2010].
- Nelson, D. B. (1991). *Conditional Heteroscedasticity in Asset Return : A New Approach*, mimeo. University of Chicago. Graduate School of Business.
- Sanjoyo. (2006). *Non-Linear Estimation*. [Online]. Tersedia : <http://mhs.blog.ui.ac.id/sanj55/files/2008/11/non-linier.pdf> [8 September 2010]
- Soejoeti, Zanzawi. (1987). *Analisis Runtun Waktu*. Jakarta: Karunia Jakarta Universitas Terbuka.
- Tsay, R.S. (2002). *Analysis of Financial Time Series*. John Wiley & Sons, Inc., Canada.
- Universitas Pendidikan Indonesia. *Pedoman Penulisan Karya Ilmiah*. Bandung : UPI Press.
- Wahyudi, D. Maulana. (2010). *Peramalan Nilai Tukar Rupiah Terhadap Yen Menggunakan Model Volatilitas APARCH*. Tugas Akhir Sarjana Universitas Pendidikan Indonesia Bandung : tidak diterbitkan.