

DAFTAR PUSTAKA

- Amami, Surya. (2010). *Peramalan Pangsa Pasar Kartu GSM dengan Pendekatan Rantai Markov*. Skripsi FPMIPA UPI. Bandung: tidak diterbitkan.
- Anggraeni, Silvy. (2012). *Model Volatilitas Conditional Heteroscedastic Autoregressive Moving Average*. Skripsi FPMIPA UPI. Bandung: tidak diterbitkan.
- Bergman, U.Michael dan Hansson, Jesper. (2005). "Real Exchange Rate and Switching Regimes". *Journal of International Money and Finance*. 24, 121-138.
- Box, G.E.P. and Jenkins, G.M. (1976). *Time Series Analysis Forecasting and Control*. Holden-Day, California.
- Clements, Michael P. dan Krolzig, Hans Martin. (1997). A Comparison of the Forecast Performance of Markov Switching and Threshold Autoregressive models of US GNP.
- Djuranovik, Leslie. (2001). *Penyusunan Composit Index Indonesia 1983-2000 dan Pemodelan Menggunakan MSAR*. Skripsi FMIPA Institut Pertanian Bogor. Bogor: tidak diterbitkan.
- Doornik, Jurgen A. (2013). *Econometric Analysis with Markov Switching Models*. Timberlake.
- Ekasari, Yunita. (2012). *Model Nilai Tukar Kanada Terhadap Rupiah Menggunakan Markov Switching GARCH*. Skripsi FMIPA Universitas Sebelas Maret. Surakarta: tidak diterbitkan.
- Frances, Philip Hans dan Dijk, Dick Van. (2003). *Non Linear Time Series Models in Empirical Finance*. Cambridge University Press.
- Hamilton, James D. (1989). "A New Approach to the Economics Analysis of Nonstationary Time Series and The Business Cycle". *Econometrica*. 57, (2), 357-384.
- Hamilton, James D. (1990). "Analysis of Time Series Subject to Changes in Regime". *Journal of Econometrics*. 45, 39-70.
- Hamilton, James D. (1994). *Time Series Analysis*. New Jersey: Princeton University Press.
- Krolzig, Hans Martin. (1997). *Markov Switching Vector Autoregressions*. Oxford.

- Mostafaei, Hamid Reza dan Safaei Maryam. (2012). "Point Forecast Markov Switching Model for U.S. Dollar/Euro Exchange Rate". *Sain Malaysiana*. 41, (4), 481-488.
- Retnowati, Enung. (2011). *Pemodelan Smooth Transition Autoregressive*. Skripsi FPMIPA UPI. Bandung: tidak diterbitkan.
- Soejoeti, Zanzawi. (1987). *Analisis Runtun Waktu*. Jakarta: Karunika, Universitas Terbuka.
- Yarmohammadi, Masoud. Mostafaei, Hamid Reza dan Safaei Maryam. (2012). "Markov Switching Models for Time Series Data with Dramatic Jumps". *Sain Malaysiana*. 41, (3), 371-377.