

## DAFTAR ISI

Halaman

### HAK CIPTA

### LEMBAR PENGESAHAN

**PERNYATAAN BEBAS PLAGIARISME** .....Error! Bookmark not defined.

**UCAPAN TERIMA KASIH** .....Error! Bookmark not defined.

**ABSTRAK** .....Error! Bookmark not defined.

**DAFTAR ISI**..... v

**DAFTAR TABEL** .....Error! Bookmark not defined.

**DAFTAR GAMBAR**.....Error! Bookmark not defined.

**BAB I PENDAHULUAN**.....Error! Bookmark not defined.

1.1. Latar Belakang ..... **Error! Bookmark not defined.**

1.2. Rumusan Masalah ..... **Error! Bookmark not defined.**

1.3. Tujuan ..... **Error! Bookmark not defined.**

1.4. Manfaat ..... **Error! Bookmark not defined.**

1.5. Batasan Masalah..... **Error! Bookmark not defined.**

**BAB II TINJAUAN PUSTAKA**.....Error! Bookmark not defined.

2.1. Investasi..... **Error! Bookmark not defined.**

2.2. Konsep Manajemen Risiko ..... **Error! Bookmark not defined.**

2.2.1. Risiko Kredit ..... **Error! Bookmark not defined.**

2.3. Obligasi dan Portofolio ..... **Error! Bookmark not defined.**

2.3.1. Perhitungan Nilai Obligasi..... **Error! Bookmark not defined.**

2.3.2. Return Obligasi ..... **Error! Bookmark not defined.**

2.3.3. Return Aset ..... **Error! Bookmark not defined.**

2.4. Distribusi Normal..... **Error! Bookmark not defined.**

2.5. Distribusi Lognormal ..... **Error! Bookmark not defined.**

2.6. Volatilitas Aset..... **Error! Bookmark not defined.**

2.7. Proses Stokastik ..... **Error! Bookmark not defined.**

2.7.1. Proses Wiener (*Brownian Motion Process / Wiener Process*) **Error! Bookmark not defined.**

2.7.2. Proses Gerakan Brown Geometrik...**Error! Bookmark not defined.**

2.7.3. Lemma Ito..... **Error! Bookmark not defined.**

**BAB III METODOLOGI PENELITIAN DAN DATA** .....Error! Bookmark not defined.

Lydia Zayyani Alfyyati, 2016

**PENGUKURAN RISIKO KREDIT OBLIGASI PENDEKATAN FIRST PASSAGE TIME DAN OPTIMISASI PORTOFOLIO DENGAN MEAN VARIANCE EFFICIENT PORTFOLIO**

Universitas Pendidikan Indonesia | repository.upi.edu | perpustakaan.upi.edu

3.1. Identifikasi Masalah .....	<b>Error! Bookmark not defined.</b>
3.2. Metodologi Penyelesaian Masalah.....	<b>Error! Bookmark not defined.</b>
3.3. Model Struktural <i>First Passage Time</i> .....	<b>Error! Bookmark not defined.</b>
3.3.1. Nilai Ekuitas.....	<b>Error! Bookmark not defined.</b>
3.3.2. Liabilitas Perusahaan .....	<b>Error! Bookmark not defined.</b>
3.3.3. Peluang <i>Default</i> .....	<b>Error! Bookmark not defined.</b>
3.4. <i>Mean Variance Efficient Portfolio</i> .....	<b>Error! Bookmark not defined.</b>
3.5. Pengumpulan Data .....	<b>Error! Bookmark not defined.</b>
<b>BAB IV HASIL DAN PEMBAHASAN .....</b>	<b>Error! Bookmark not defined.</b>
4.1. Perhitungan Risiko Kredit.....	<b>Error! Bookmark not defined.</b>
4.1.1. Risiko Kredit Obligasi PT Summarecon Agung...	<b>Error! Bookmark not defined.</b>
4.1.2. Risiko Kredit Obligasi PT Indosat ...	<b>Error! Bookmark not defined.</b>
4.2. Optimisasi Portofolio dengan MVEP.....	<b>Error! Bookmark not defined.</b>
4.2.1. Perhitungan Return Obligasi .....	<b>Error! Bookmark not defined.</b>
4.2.2. Penaksiran <i>Expected Return</i> dan Volatilitas ..	<b>Error! Bookmark not defined.</b>
4.2.3. Penyelesaian Optimisasi.....	<b>Error! Bookmark not defined.</b>
<b>BAB V KESIMPULAN DAN SARAN .....</b>	<b>Error! Bookmark not defined.</b>
5.1. Kesimpulan .....	<b>Error! Bookmark not defined.</b>
5.2. Saran.....	<b>Error! Bookmark not defined.</b>
<b>DAFTAR PUSTAKA .....</b>	<b>Error! Bookmark not defined.</b>
<b>LAMPIRAN PERHITUNGAN RISIKO KREDIT DENGAN R .....</b>	<b>Error! Bookmark not defined.</b>
<b>DAFTAR RIWAYAT HIDUP .....</b>	<b>Error! Bookmark not defined.</b>