DAFTAR PUSTAKA

Alberg, D., Shalit, H., & Yosef, R., 2008, Estimating stock Market Volatility using Asymmetric GARCH Models, *Applied Financial Economics*, **Vol 18**: 1201-1208.

Amir, M.S, 2004, *Ekspor dan Impor Teori dan Penerapannya*, Jakarta: PPM.

Anonim, 2008, *ASEAN International Merchandise Trade Statistics (IMTS)*, http://data.aseanstats.org/ [diakses pada 10 September 2020].

Avellaneda, M, 1996, Managing the volatility risk of portfolios of derivative securities: the lagrangian uncertain volatility model, *Applied Mathematical Finance*, **Vol 3(1)**: 21-52.

Box, G. E., Jenkins, G. M., & Reinsel, G. C., 2008, *Time Series Analysis Forecasting and Control,* 4nd Edition, New Jersey: John Wiley & Sons Inc Publication.

Brooks, C, 2002, *Introductory Economics of Finance*, Cambridge University Press, Cambridge.

Brooks, C, 2002, Volatility Forecasting for Risk Management, *Journal of Forecasting*, **Vol 22(1)**.

Cryer, J. D, 1986, *Time Series Analysi*, PWS-KEBT Publishing Company, Boston.

Cryer, J, D, 2008, *Time Series Analysis With Application in R*, 2nd Edition, United State America: Springe Science + Bussiness Media.

Elvitra, C, W., Warsito, B., & Hoyyi, A, 2013, Metode Peramalan Menggunakan Model Volatilitas Asymmetric Power Autoregressive Conditional Heteroscedastisity Pada Return Nilai Tukar Rupiah Terhadap Dollar, *Prosding Seminar Nasional Statistika,* ISBN: 978-602-14387-0-1.

Enders, W, 1995, *Applied Econometric Time Series,* John Willey and Sons. Inc, United States of Statistics.

Engle, R. F, 1982, Autoregressive Conditional Heteroscedastisity with Estimation of the Variance of United kingdom Inflation, *Journal Econometrica*, **Vol 55(4)**.

GAPKI, 2019, *Refleksi Industri Kelapa Sawit 2018 Prospek 2019*, https://gapki.id/news/14263/refleksi-industri-industri-kelapa-sawit-2018-prospek-2019 [diakses pada 10 September 2020].

Index, M, 2020, *Indonesia Exports by Product Chapter in US Dollars*, https://www.indexmundi.com/trade/exports/?section=3&country=id [diakses pada 20 September 2020].

Katadata, 2019, *Kelapa Sawit sebagai Penopang Perekonomian Nasional*, https://katadata.co.id/timrisetdanpublikasi/berita/5e9a4e6105c28/kelapa-sawit-sebagai-penopang-perekonomian-nasional [diakses pada 20 Agustus 2020].

Katadata, 2019, *Produksi Minyak Sawit Memenuhi 37% Minyak Nabati dunia*, https://databoks.katadata.co.id/datapublish/2019/12/07/produksi-minyak-sawit-memenuhi-37-minyak-nabati-dunia [diakses pada 20 Agustus 2020].

Kurnia, A., Asep, S., & Sutriyati, 2004, Analisis Deret Waktu pada Data dengan Ragam Galat Tak Homogen: Studi Nilai Tukar Rupiah Periode Tahun 2001-2003. *Jurnal Statistika dan Komputasi*, **Vol 9**: 23-33.

Lo, M. S, 2003, Generalized Autoregressive Conditional Heteroscedastic Time Series Model, *Thesis,* Departement of Statistics and Actuaria Science Simon Fraser University.

Makrisakis, S, 1983, *Analisis Rutun Waktu*, Karunia, Jakarta.

Mohsen, A. S, 2015, Effects of Oil and Non-oil Exports on The Economic Growth of Syria, *Academic Journal of Economic Studies*, **Vol 1(2)**: 69-78.

Nafkiyah, D, 2014, Analisis Data Secara Random pada Aplikasi Minitab dengan Menggunakan Distribusi Peluang, *Skripsi*, Institut Teknologi Sepuluh Nopember, Surabaya.

Nelson, B. N, 1991, Conditional Heteroscedastisity in Asset Return: A New Approach, *Journal Econometrica*, **Vol 59(2)**: 343-370.

Nopirin, 2011, Ekonomi Moneter, Penerbit BPFE, Yogyakarta.

Sukirno, S, 2008, *Makro Ekonomi Teori Pengantar,* PT Raja Grafindo Persad, Jakarta.

Sumaryanto, 2009, Analisis Volatilitas Harga Eceran Beberapa Komoditas Pangan Utama dengan Model ARCH/GARCH, *Skripsi*, Pusat Analisis Sosial Ekonomi dan Kebijakan Pertanian, Bogor.

Surya, Y. & Hariadi, Y, 2002, Sifat Statistika Data Ekonomi Keuangan (Studi Empirik Beberapa Indeks Saham Indonesia), FE Institute, Bandung.

Tagliafichi, R. A, 2003, The Estimation of Market VaR Using GARCH Models and A Heavy Tail Distribution, *Paper Document*, Faculty of Economics, University of Buenos Aires, Argentina.

Tandjung, M, 2011, Aspek dan Prosedur Ekspor-Impor, Salemba Empat, Jakarta.

Todaro, P, 2002, *Pembangunan Ekonomi Dunia ke Tiga*, Erlangga, Jakarta.

Umami, V, 2015, *Sintesis Biodiesel dari Minyak Jelantah dengan Gelombang Mikro*.

Wei, W, 1990, Time Series Analysis, *Addison Wesley Publishing company*.

Wei, W, 2006, *Time Series Analysis Univariate and Multivariate Method*, Pearson Education, New York.

Winarno, W. W., 2011, *Analisis Ekonometrika dan Statistika dengan Eviews*, UPP STIM YKPN, Yogyakarta.