

DAFTAR SINGKATAN

AC	=	<i>Autocorrelation Coefficient</i>	60
ADF	=	<i>Augmented Dickey-Fuller</i>	53
AIC	=	<i>Akaike Information Criterion</i>	57
ALM	=	<i>Asset Liability Management</i>	1
ARCH	=	<i>Autoregressive Conditional Heteroscedasticity</i>	33
BAPEPAM	=	Badan Pengawas Pasar Modal.....	14
BIC	=	<i>Bayes Information Criterion</i>	57
CAPM	=	<i>Capital Asset Pricing Model</i>	1
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DJIA	=	<i>Dow Jones Industrial Index Average</i>	43
ES	=	<i>Expected Shortfall</i>	18
ETL	=	<i>Expected Tail Loss</i>	40
EWMA	=	<i>Exponential Weighted Moving Average</i>	2
EVT	=	<i>Extreme Value Theory</i>	2
GARCH	=	<i>Generalised Autoregressive Conditional Heteroscedasticity</i> ...2	
IDR	=	<i>Indonesian Rupiah</i>	2
IHSG	=	Indeks Harga Saham Gabungan.....	5
LQ45	=	LiQuid 45 Saham.....	5
PAC	=	<i>Partial Autocorrelation Coefficient</i>	60
POT	=	<i>Peak-Over-Threshold</i>	2
Q-Stat	=	Nilai statistik Q.....	53

RMSE	=	<i>Root Mean Square Errors</i>	37
SGD	=	<i>Singapore Dollar</i>	22
SIC	=	<i>Schwarz Information Criterion</i>	57
SV	=	<i>Stochastic Volatility</i>	43
S&P 500	=	<i>Standard and Poor's 500</i>	43
USD	=	<i>United States Dollar</i>	2
VaR	=	<i>Value at Risk</i>	1

