

## DAFTAR PUSTAKA

- [1] BOWERS, GERBER, H. J. N. *Actuarial Mathematics Second Edition*. Society of Actuaries, 1997.
- [2] CENTENO, L. Measuring the effects of reinsurance by the adjustment coefficient, 1985.
- [3] CIZEK, PAVEL, H. W. K. W. R. *Statistical Tools for Finance and Insurance*. Springer-Verlag Berlin Heidelberg, 2005.
- [4] DE LOURDES CENTENO, M. Measuring the effects of reinsurance by the adjustment coefficient in the sparre anderson model, 2001.
- [5] HESSELAGER, O. Some results on optimal reinsurance in terms of the adjustment coefficient, 1990.
- [6] KASUMO, C. Minimizing the probability of ultimate ruin by proportional reinsurance and investments, 2011. Disertasi.
- [7] KEMENDIKBUD. *Kamus Besar Bahasa Indonesia*. Badan Pengembangan dan Pembinaan Bahasa, 2016.
- [8] MIKLOS CSORGO, J. S. On the estimation of the adjustment coefficient in risk theory via intermediate order statistics, 1990.
- [9] MORTEN HALD, H. S. On the maximisation of the adjustment coefficient under proportional reinsurance, 2004.
- [10] STUART A. KLUGMAN, HARRY H. PANJER, G. E. W. *Loss Models:From Data to Decisions,3rd Ed.* John Wiley Sons,Inc., 2009.