

DAFTAR PUSTAKA

- [1] Kamus besar bahasa indonesia. Accessed : 2017-10-23.
- [2] BOYLE, P. Option valuation using a three-jump process. *International Options Journal* (1986).
- [3] CHAN, J. H., JOSHI, M., TANG, R., AND YANG, C. Trinomial or binomial: Accelerating american put option price on trees. *Journal of Futures Markets* (2009).
- [4] COX, J. C., ROSS, S. A., AND RUBINSTEIN, M. Option pricing: A simplified approach. *Journal of Financial Economics* (1979).
- [5] DERMAN, E., KANI, I., AND CHRISS, N. Implied trinomial trees of the volatility smile. *The Journal of Derivatives* (1996).
- [6] LYUU, Y.-D. *Financial Engineering and Computation*. Cambridge University Press, 2002.
- [7] MCDONALD, R. L. *Derivatives Markets*. Pearson, 2013.
- [8] MENDENHALL, W., AND SINCICH, T. *A Second Course in Statistics Regression Analysis*. Pearson Education, Inc, 2012.
- [9] RUBINSTEIN, M. On the relation between binomial and trinomial option pricing models. *The Journal of Derivatives* (2000).
- [10] TIAN, Y. S. A flexible binomial option pricing model. *Journal of Futures Markets* (1999).
- [11] ZABORONSKI, P. C. O., AND ZHANG, K. Pricing options using trinomial trees. University of Warwick, 2008. Accessed : 2017-10-23.