

DAFTAR PUSTAKA

- [1] E. Tandelilin, “Pasar Modal Manajemen Portofolio & Investasi,” *Yogyakarta PT Kanisius*, 2017.
- [2] S. Husnan, “Dasar-dasar Teori Portofolio dan Analisis Sekuritas (edisi 5),” *Yogyakarta UPPNSTIM YKPN*, 2015.
- [3] M. Iqbal Maulana, K. Aeni, J. Raya Pagojengan Km, and J. Tengah, “Pengenalan Ekspresi Wajah Menggunakan Convolutional Neural Network (CNN),” *Indones. J. Informatics Res.*, vol. 4, no. 2, 2023..
- [4] J. Amalia, J. Pakpahan, M. Pakpahan, Y. Panjaitan, F. Informatika dan Teknik Elektro, and I. Teknologi Del, “Model Klasifikasi Berita Palsu Menggunakan Bidirectional LSTM dan Word2vec sebagai Vektorisasi,” *JATISI (Jurnal Tek. Inform. dan Sist. Informasi)*, vol. 9, no. 4, pp. 3319–3331, 2022.
- [5] Y. Zou, Z. Chen, S. Zhu, dan Y. Li, “NSGA-III-Based Production Scheduling Optimization Algorithm for Pressure Sensor Calibration Workshop,” *Electronics*, vol. 13, no. 14, 2024.
- [6] M. Lv, J. Wang, S. Wang, J. Gao, dan H. Guo, “Developing A Hybrid System for Stock Selection and Portfolio Optimization With Many-Objective Optimization Based on Deep Learning and Improved NSGA-III,” *Inf. Sci. (Ny).*, vol. 670, p. 120549, 2024.
- [7] D. Hadiatmo, “Analisis Faktor-Faktor yang Mempengaruhi Kebijakan Dividen Studi Empiris Perusahaan Manufaktur yang Listing di Bursa Efek Indonesia Periode 2008-2010,” *J. Akunt.*, 2013.
- [8] H. Jogiyanto, “Teori Portofolio dan Analisis Investasi (edisi 7),” *BPFE. Yogyakarta*, 2010.
- [9] J. M. Wooldridge, “Introductory Econometrics: A Modern Approach (edisi 5),” *Cengage Learning*, 2013.
- [10] J. Hartono, “Portofolio dan Analisis Investasi: Pendekatan Modul (edisi 2),” 2022.

- [11] K. K. Lai, L. Yu, dan S. Wang, “Mean-Variance-Skewness-Kurtosis-based Portfolio Optimization,” pp. 292–297, 2006.
- [12] D. C. Montgomery dan G. Runger, “Applied Statistics and Probability for Engineering,” *John Wiley, Chichester*, 2006.
- [13] M. F. Triola, “Elementary Statistics (edisi 13),” *Pearson*, 2018.
- [14] W. Molli, “Statistika Deskriptif untuk Penelitian Olah Data Manual dan SPSS Versi 25,” *Bintang Pustaka Madani*, 2020.
- [15] M. Santosa dan A. A. Sjam, “Penilaian Kinerja Produk Reksadana dengan Menggunakan Metode Perhitungan Jensen Alpha, Sharpe Ratio, Treynor Ratio, M2, dan Information Ratio,” *J. Manaj. Maranatha*, vol. 12, no. 1, 2012.
- [16] R. C. Grinold dan R. N. Kahn, “Active Portfolio Management A Quantitative Approach for Producing Superior Returns and Controlling Risk (edisi 2),” *McGraw-Hill*, 1999.
- [17] J. Fan, C. Ma, dan Y. Zhong, “A Selective Overview of Deep Learning,” vol. 36, no. 2, pp. 264–290, 2021.
- [18] R. Yamashita, M. Nishio, R. K. G. Do, dan K. Togashi, “Convolutional Neural Networks: An Overview and Application In Radiology,” *Insights Imaging*, vol. 9, no. 4, pp. 611–629, 2018.
- [19] H. Zhang, J. Xu, L. Lei, Q. Jianlin, dan R. Alshalabi, “A Sentiment Analysis Method Based on Bidirectional Long Short-Term Memory Networks,” *Appl. Math. Nonlinear Sci.*, vol. 8, no. 1, pp. 55–68, 2023.
- [20] H. D. Sherali dan C. M. Shetty, “Nonlinear Programming: Theory and Algorithms,” *Wiley-Interscience*, 2006.
- [21] J. J. Siang, “Riset Operasi dalam Pendekatan Algoritmis (edisi 2),” *Penerbit Andi, Yogyakarta*, 2014.
- [22] Y. Sawaragi, H. Nakayama, dan T. Tanino “Theory of Multiobjective Optimization,” *Academic Press Inc.*, 1985.
- [23] K. Deb dan H. Jain, “An Evolutionary Many-Objective Optimization Algorithm Using Reference-Point-Based Nondominated Sorting Approach, Part I: Solving Problems with Box Constraints,” *IEEE Trans. Evol. Comput.*,

vol. 18, no. 4, pp. 577–601, 2014.

- [24] Amanda Putri Nabila, “Penentuan Strategi Opsi: Analisis Sisi Pembeli,” Institut Teknologi Bandung, 2016.
- [25] K. Deb, “Multi-objective optimization using evolutionary algorithms,” *Chichester: John Wiley and Sons, Inc.*, 2001.
- [26] Y. Bengio, I. Goodfellow, dan A. Courville, “Deep learning,” 2017.
- [27] A. Géron, “Hands-On Machine Learning with Scikit-Learn, Keras, and TensorFlow” *O’Reilly Media Inc.*, 2019.
- [28] I. Das dan J. E. Dennis, “Normal-Boundary Intersection: A New Method for Generating the Pareto Surface in Nonlinear Multicriteria Optimization Problems,” *SIAM J. Optim.*, vol. 8, no. 3, pp. 631–657, 1998.
- [29] Wayan Firdaus Mahmudy, “Algoritma Evolusi,” Universitas Brawijaya, 2014.
- [30] S. A. Ross, R. W. Westerfield, dan B. D. Jordan, “Fundamentals of Corporate Finance (edisi 12),” *McGraw-Hill*, 2019.