

DAFTAR PUSTAKA

- Anggraini, S., & Imron, H. (2025). Efektivitas Indikator MACD Dan RSI Dalam Menentukan Sinyal Jual Beli Saham Top 4 Big Banks Di Indonesia. *VALUE*, 6(1), 245-255.
- Arumsari, M., & Dani, A. (2021). Peramalan data runtun waktu menggunakan model hybrid time series regression–autoregressive integrated moving average. *Jurnal Siger Matematika*, 2(1).
- Bai, Y., Xie, J., Liu, C., Tao, Y., Zeng, B., & Li, C. (2021). Regression modeling for enterprise electricity consumption: A comparison of recurrent neural network and its variants. *International Journal of Electrical Power & Energy Systems*, 126, 106612.
- Bartz, E., Bartz-Beielstein, T., Zaefferer, M., & Mersmann, O. (2023). Hyperparameter tuning for machine and deep learning with R: A practical guide (p. 323). *Springer Nature*.
- Bengio, Y., Simard, P., and Frasconi, P. (1994). Learning long-term dependencies with gradient descent is difficult. *IEEE Transactions on Neural Networks*, 5(2), 157–166.
- Bengio, Y. (2012). Practical recommendations for gradient-based training of deep architectures. In *Neural networks: Tricks of the trade: Second edition* (pp. 437-478). Berlin, Heidelberg: Springer Berlin Heidelberg.
- Benidis, K., Rangapuram, S. S., Flunkert, V., Wang, Y., Maddix, D., Türkmen, C., Gasthaus, J., Bohlke-Schneider, M., Salinas, D., Stella, L., Aubet, F.-X., Callot, L., & Januschowski, T. (2022). *Deep learning for time series forecasting: Tutorial and literature survey*. *ACM Computing Surveys*, 55(6), 1–36. <https://doi.org/10.1145/3533382>.
- Chandra, R., & Zhang, M. (2012). Cooperative coevolution of Elman recurrent neural networks for chaotic time series prediction. *Neurocomputing*, 86, 116-123.
- Chollet, F. (2018). Keras: The python deep learning library. *Astrophysics source code library*, ascl-1806.
- Cryer, J. D. (1986). Time series analysis. *Duxbury Press*.
- Damayanti, R. D., & Muchran, M. (2025). Retail investor surge in response to interest rate stability: A case study of the Indonesian capital market in 2025. *International Journal of Economic Research and Financial Accounting*, 3(4), 847–853.

- David, M., Cholissodin, I., & Yudistira, N. (2023). Prediksi Harga Cabai menggunakan Metode Long-Short Term Memory (Case Study: Kota Malang). *Jurnal Pengembangan Teknologi Informasi dan Ilmu Komputer*, 7(3), 1214-1219.
- Dwiyeni, S. L. (2025). Metode LSTM yang dioptimasi Grey Wolf Optimizer (GWO) untuk model prediksi temperatur rata-rata Kota Bandung. *Skripsi*, Program Studi Matematika Fakultas Sains dan Matematika Universitas Diponegoro.
- Fadila, A. N., & Nuswandari, C. (2022). Apa saja faktor-faktor yang mempengaruhi harga saham. *E-Bisnis: Jurnal Ilmiah Ekonomi Dan Bisnis*, 15(2), 283-293.
- Fujo, S. W., Subramanian, S., & Khder, M. A. (2022). Customer churn prediction in telecommunication industry using deep learning. *Information Sciences Letters*, 11(1), 24.
- Gupta. (2025). Batch Size in Neural Network. <https://www.geeksforgeeks.org/deep-learning/batch-size-in-neural-network/>.
- Hambali, Y. A., Megasari, R., & Santoso, R. R. Implementasi Metode Machine Learning menggunakan Algoritma Evolving Artificial Neural Network pada Kasus Prediksi Diagnosis Diabetes. *JATIKOM: Jurnal Aplikasi dan Teori Ilmu Komputer*, 6(1), 9-20.
- Hardjita, P. W., & Hidayat, R. (2021). Sentiment Analysis of Tweets on Prakerja Card using Convolutional Neural Network and Naïve Bayes. *IJID (International Journal on Informatics for Development)*, 10(2), 82-91.
- Hochreiter, S., & Schmidhuber, J. (1997). Long short-term memory. *Neural computation*, 9(8), 1735-1780.
- Hou, Y., Gao, H., Wang, Z., & Du, C. (2022). Improved grey wolf optimization algorithm and application. *Sensors*, 22(10), 3810.
- Hyndman, R. J., & Athanasopoulos, G. (2018). Forecasting: principles and practice. *OTexts*.
- Indonesia, T. P. I. (2025). Modul Pelatnas IOAI Indonesia.
- Khayat, A., Kissaoui, M., Bahatti, L., Raihani, A., Errakkas, K., & Atifi, Y. (2025). Efficient Day-Ahead Energy Forecasting for Microgrids Using LSTM Optimized by Grey Wolf Algorithm. *e-Prime-Advances in Electrical Engineering, Electronics and Energy*, 101054.
- Krichen, M., & Mihoub, A. (2025). Long short-term memory networks: A comprehensive survey. *AI*, 6(9), 215.

- Kumar, J. (2023). Hyperparameters in deep learning: a comprehensive review. *Int. J. Intell. Syst. Appl. Eng.*, 12(4), 4015-4023.
- Lasijan, T. G., Santoso, R., & Hakim, A. R. (2023). Prediksi harga emas dunia menggunakan metode long-short term memory. *Jurnal Gaussian*, 12(2), 287-295.
- Lekkala, Dedeepya (2023). *Understanding Different Activation Functions*. Medium.
- Li, Y., Peng, T., Zhang, C., Sun, W., Hua, L., Ji, C., & Shahzad, N. M. (2022). Multi-step ahead wind speed forecasting approach coupling maximal overlap discrete wavelet transform, improved grey wolf optimization algorithm and long short-term memory. *Renewable Energy*, 196, 1115-1126.
- Liu, Z., Zhu, Z., Gao, J., & Xu, C. (2021). Forecast methods for time series data: A survey. *Ieee Access*, 9, 91896-91912.
- Lubis, N., Siambaton, M. Z., & Aulia, R. (2024). Implementasi Algoritma Deep Learning pada Aplikasi Speech to Text Online dengan Metode Recurrent Neural Network (RNN). *sudo Jurnal Teknik Informatika*, 3(3), 113-126.
- Makridakis, S., & Hibon, M. (1997). ARMA models and the Box–Jenkins methodology. *Journal of forecasting*, 16(3), 147-163.
- Miranti, D. (2024). The Role Of Capital Markets In The Indonesian Economy. *Journal of Accounting and Management*, 1(1), 13-18.
- Nugroho, T. B. A., & Kusuma, Y. B. (2024). Analisis teknikal dan analisis fundamental terhadap kelayakan pembelian saham PT Bank Negara Indonesia Tbk (BBNI). *MENAWAN: Jurnal Riset dan Publikasi Ilmu Ekonomi*, 2(2), 43–52. <https://doi.org/10.61132/menawan.v2i2.245>
- Nurashila, S. S., Hamami, F., & Kusumasari, T. F. (2023). Perbandingan kinerja algoritma recurrent neural network (RNN) dan long short-term memory (LSTM): studi kasus prediksi kemacetan lalu lintas jaringan PT XYZ. *JIPi (Jurnal Ilmiah Penelitian dan Pembelajaran Informatika)*, 8(3), 864-877.
- Noor, M. H. M., & Ige, A. O. (2025). A survey on state-of-the-art deep learning applications and challenges. *Engineering Applications of Artificial Intelligence*, 159, 111225.
- Pankratz, A. 1983. *Forecasting with univariate Box-Jenkins models: Concepts and cases*. New York: John Wiley and Sons.
- Pratama, Y. D., & Salam, A. (2025). Comparison of Data Normalization Techniques on KNN Classification Performance for Pima Indians Diabetes Dataset. *Journal of Applied Informatics and Computing*, 9(3), 693-706.

- Petneházi, G. (2019). Recurrent neural networks for time series forecasting. *arXiv*. <https://arxiv.org/abs/1901.00069>.
- Pramana, A. L. (2024). Analisis perbandingan evaluasi metode deep learning pada klasifikasi jenis kendaraan. *Journal of Computer Science and Visual Communication Design*, 9(1), 451-465.
- Purnama, D. I., & Hendarsin, O. P. (2020). Peramalan Jumlah Penumpang Berangkat Melalui Transportasi Udara di Sulawesi Tengah Menggunakan Support Vector Regression (SVR). *Jambura Journal of Mathematics*, 2(2), 49–59.
- Putri, I. R. 2025. Prediksi Harga Saham Syariah PT. Bank Syariah Indonesia Menggunakan Metode Long Short Term Memory (LSTM) dan Gated Recurrent Unit (GRU) dengan Optimasi Adamax. *Skripsi*. Program Studi Statistika Fakultas Sains dan Matematika Universitas Diponegoro.
- Putro, B., Furqon, M. T., & Wijoyo, S. H. (2018). Prediksi Jumlah kebutuhan pemakaian air menggunakan metode exponential smoothing (Studi Kasus: PDAM Kota Malang). *Jurnal Pengembangan Teknologi Informasi dan Ilmu Komputer*, 2(11), 4679-4686.
- Sak, H., Senior, A., & Beaufays, F. (2014). Long short-term memory based recurrent neural network architectures for large vocabulary speech recognition. *arXiv preprint arXiv:1402.1128*.
- Sapien.io. Hidden unit. Retrieved July 23, 2026, from <https://www.sapien.io/glossary/definition/hidden-unit>.
- Saputra, N., A. J. B., & Mulyadi, D. (2023). Perkembangan dan tantangan pasar modal Indonesia. *Jurnal Pijar*, 1(2), 125–129. <https://doi.org/10.65096/pmb.v1i2.39>
- S. Sharma, dan A. Athaiya, “Activation Functions in Neural Networks,” *Int. J. Eng. Appl. Sci. Technol.*, vol. 04, no. 12, hal. 310–316, May 2020, doi: 10.33564/IJEAST.2020.v04i12.054.
- Sesilisvana, N., Perdana, H., & Imro’ah, N. Penerapan Recurrent Neural Network Untuk Meramalkan Harga Crude Palm Oil Di Indonesia. *BIMASTER: Buletin Ilmiah Matematika, Statistika dan Terapannya*, 14(4).
- Supriatna, D., Anggai, S., & Tukiyat, T. (2025). Analisis Prediksi Curah Hujan di Kota Tangerang Menggunakan Metode LSTM dan GRU. *Jurnal Pustaka AI (Pusat Akses Kajian Teknologi Artificial Intelligence)*, 5(2), 119-131.
- Surya, I. M. A., Cahyanto, T. A., & Muharom, L. A. (2025). Deep Learning dengan Teknik Early Stopping untuk Mendeteksi Malware pada Perangkat IoT. *Jurnal Teknologi Informasi dan Ilmu Komputer*, 12(1), 21-30.

- Srivastava, N., Hinton, G., Krizhevsky, A., Sutskever, I., & Salakhutdinov, R. (2014). Dropout: A simple way to prevent neural networks from overfitting. *Journal of Machine Learning Research*, 15, 1929–1958.
- Tanjung, M. A., Sari, A. P., & Junaidi, A. (2025). Optimization of LSTM Hyperparameters Using PSO for Forecasting Shallots and Garlic. *Bit-Tech*, 8(1), 416–426. <https://doi.org/10.32877/bt.v8i1.2569>.
- Tarigan, V. (2022). Implementasi Metode Trend Projection Dalam Memprediksi Harga Saham Pada Sektor Perbankan. *Jurnal Sistem Informasi dan Teknologi Informasi*, 1(3), 64-77.
- Wardhani, R. S., Vehtasvili, S. E., Aprilian, R. I., Yanto, S. E., Suhdi, S. S. T., Anggraeni Yunita, S. E., & Duwi Agustina, S. E. (2022). *Mengenal saham*. Penerbit K-Media.
- Wibowo, Y. A., Afanda, M. D., & Azmi, Y. (2024). Hydropower Plant Generation Forecasting using Long Short-Term Memory (LSTM) for Optimizing Water Utilization. *Journal of Mechanical Design and Testing*, 7(1), 30-35.
- Wirastiti, M., Fitriani, A., Widhiyasa, A. A., Baihaqi, M. I., & Suparta, I. M. (2025). BBNi Merupakan Saham Investasi di Bursa Efek Indonesia. *Jurnal Nirta: Studi Inovasi*, 5(1), 156-167.
- Yessou, H., Sumbul, G., & Demir, B. (2020, September). A comparative study of deep learning loss functions for multi-label remote sensing image classification. In *IGARSS 2020-2020 IEEE international geoscience and remote sensing symposium* (pp. 1349-1352). IEEE.
- Zhang, G., Patuwo, B. E., & Hu, M. Y. (1998). Forecasting with artificial neural networks:: The state of the art. *International journal of forecasting*, 14(1), 35-62.
- Zhang, Y. (2024). The Impact of Stock Price Fluctuations on the Financial Market. *Highlights in Business, Economics and Management*, 39, 638-643. <https://doi.org/10.54097/rcy13226>.
- Zhang, Y., Zhang, R., Zhang, S., & Jia, Z. (2024). *Precipitation Prediction In Suqian City, Jiangsu Province Of China Using Lstm Based On Grey Wolf Optimizer Algorithm*. *Frontiers*, 10(2), 6-17.
- Zucchet, N., & Orvieto, A. (2024). Recurrent neural networks: vanishing and exploding gradients are not the end of the story. *Advances in Neural Information Processing Systems*, 37, 139402-139443.
- Zuzzaifa, N., & Sancoko, S. D. (2024). Implementasi Algoritme Long Short-Term Memory untuk Prediksi Harga Saham BBKA dan BBRI. *Jurnal Telematika*, 19(2), 91-97.