

DAFTAR PUSTAKA

- Alkhatib, K., Khazaleh, H., Alkhazaleh, H. A., Alsoud, A. R., & Abualigah, L. (2022). A New Stock Price Forecasting Method using Active Deep Learning Approach. *Journal of Open Innovation: Technology, Market, and Complexity*, 8(2).
- Bain, L. J. & Engelhardt, M. (1993). Introduction to Probability and Mathematical Statistics. *Biometrics*, 49(2).
- Botchkarev, A. (2019). A New Typology Design of Performance Metrics to Measure Errors in Machine Learning Regression Algorithms. *Interdisciplinary Journal of Information, Knowledge, and Management*, 14.
- Carpenter, B., Gelman, A., Hoffman, M. D., Lee, D., Goodrich, B., Betancourt, M., Brubaker, M. A., Guo, J., Li, P., & Riddell, A. (2017). Stan: A Probabilistic Programming Language. *Journal of Statistical Software*, 76(1).
- Chaudhuri, A. B. (2020). *Flowchart and Algorithm Basics: The Art of Programming*. Herndon: Mercury Learning and Information.
- Chicco, D., Warrens, M. J., & Jurman, G. (2021). The Coefficient of Determination R-squared is more Informative than SMAPE, MAE, MAPE, MSE and RMSE in Regression Analysis Evaluation. *PeerJ Computer Science*, 7.
- Cholissodin, I. & Riyandani, E. (2016). *Swarm Intelligence* (Edisi 4.3). Malang: ResearchGate. https://www.researchgate.net/publication/317706705_Buku_Ajar_Swarm_Intelligence
- Dempsey, M. (2024). *Stock Markets and Corporate Finance: A Primer* (Edisi 2). London: World Scientific.
- Dissanayake, S. & Wickramasinghe, M. (2016). Earnings Fluctuation on Share Price Volatility. *Account and Financial Management Journal*, 1(5).
- Facebook. (2017a, 23 Februari). *Prophet Documentation*. Diakses pada 19 November 2023, dari <https://facebook.github.io/prophet/docs/>
- Facebook. (2017b, 23 Februari). *Prophet Source Code*. Diakses pada 25 November 2023, dari <https://github.com/facebook/prophet/tree/main/>
- Garlapati, A., Krishna, D. R., Garlapati, K., Srikara Yaswanth, N. M., Rahul, U., & Narayanan, G. (2021). Stock Price Prediction using Facebook Prophet and ARIMA Models. *International Conference for Convergence in Technology*.

- Haker, H., Schneebeli, M., & Stephan, K. E. (2016). Can Bayesian Theories of Autism Spectrum Disorder Help Improve Clinical Practice? *Frontiers in Psychiatry*, 7. <http://journal.frontiersin.org/Article/10.3389/fpsyt.2016.00107>
- Huang, H., Jia, R., Shi, X., Liang, J., & Dang, J. (2021). Feature Selection and Hyperparameters Optimization for Short-Term Wind Power Forecast. *Applied Intelligence*, 51(10).
- Huang, Q. (2022). Forecasting Stock Prices using Multi-Macroeconomic Regressors Based on the Facebook Prophet Model. *BCP Business & Management*, 25.
- Jange, B. (2021). Prediksi Harga Saham Bank BCA Menggunakan Prophet. *Journal of Trends Economics and Accounting*, 2(1).
- Ji, Y., Liew, A. W. C., & Yang, L. (2021). A Novel Improved Particle Swarm Optimization with Long Short Term-Memory Hybrid Model for Stock Indices Forecast. *IEEE Access*, 9.
- Joseph, V. R. (2022). Optimal Ratio for Data Splitting. *Statistical Analysis and Data Mining*, 15(4).
- Khan, S. & Alghulaiakh, H. (2020). ARIMA Model for Accurate Time Series Stocks Forecasting. *International Journal of Advanced Computer Science and Applications*, 11(7).
- Kumar, G., Singh, U. P., & Jain, S. (2022). An Adaptive Particle Swarm Optimization-based Hybrid Long Short-Term Memory Model for Stock Price Time Series Forecasting. *Soft Computing*, 26(22).
- Jha, B. K. & Pande, S. (2021). Time Series Forecasting Model for Supermarket Sales using FB-Prophet. *International Conference on Computing Methodologies and Communication*.
- Liço, L., Enesi, I., & Jaiswal, H. (2021). Predicting Customer Behavior using Prophet Algorithm in a Real Time Series Dataset. *European Scientific Journal*, 17(25).
- McCarthy, O. & Hillenbrand, S. (2021). Heterogeneous Investors and Stock Market Fluctuations. *SSRN Electronic Journal*.
- Neal, R. M. (2011). MCMC using Hamiltonian Dynamics. Dalam *Handbook of Markov Chain Monte Carlo* 5. Chapman & Hall. <https://arxiv.org/abs/1206.1901>
- Rao, C. R. & Gudivada, V. N. (2018). Computational Analysis and Understanding of Natural Languages: Principles, Methods, and Applications. Dalam *Handbook of Statistics* 38. Elsevier.
- Schober, P. & Schwarte, L. A. (2018). Correlation Coefficients: Appropriate Use and Interpretation. *Anesthesia and Analgesia*, 126(5).

- Sheeba, L. S., Gupta, N., Ragavender, M, A. R., & Divya, C. D. (2021). Time Series Model for Stock Market Prediction utilising Prophet. *Turkish Journal of Computer and Mathematics Education*, 12(6).
- Tabassum, R. & Ahmed, S. (2020). Xiaomi Invades the Smartphone Market in India. *DECISION*, 47(2).
- Taylor, S. J. & Letham, B. (2018). Forecasting at Scale. *American Statistician*, 72(1).
- Wang, D., Tan, D., & Liu, L. (2018). Particle Swarm Optimization Algorithm: An Overview. *Soft Computing*, 22(2).
- Wei, J., Xu, Q., & He, C. (2022). Deep Learning of Predicting Closing Price Through Historical Adjustment Closing Price. *Procedia Computer Science*, 202.
- Xu, F. (2015). A Smartphone Challenger's Competitive Strategy: The Case of Xiaomi. *Kindai Management Review*, 3(1).
- Zhang, H., Zhang, L., & Jiang, Y. (2019). Overfitting and Underfitting Analysis for Deep Learning Based End-to-End Communication Systems. *International Conference on Wireless Communications and Signal Processing*.