

DAFTAR PUSTAKA

- Abdullah, M., Sulong, Z., & Chowdhury, M. A. F. (2024). *Explainable deep learning model for stock price forecasting using textual analysis*. *Expert Systems with Applications*, 249(Part C), 123740. <https://doi.org/10.1016/j.eswa.2024.123740>
- Ahmed, B. (2020). Understanding the impact of investor sentiment on the price formation process: A review of the conduct of American stock markets. *The Journal of Economic Asymmetries*, 22, e00172. <https://doi.org/10.1016/j.jeca.2020.e00172>
- Benidis, K., Rangapuram, S. S., Flunkert, V., Wang, Y., Maddix, D., Turkmen, 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>
- Bessler, W., & Wolff, D. (2024). Portfolio optimization with sector return prediction models. *Journal of Risk and Financial Management*, 17(6), 254. <https://doi.org/10.3390/jrfm17060254>
- Chen, P., Boukouvalas, Z., & Corizzo, R. (2024). A deep fusion model for stock market prediction with news headlines and time series data. *Neural Computing and Applications*, 36, 21229–21271. <https://doi.org/10.1007/s00521-024-10303-1>
- Chen, W., Liu, W., Zheng, J., & Zhang, X. (2025). Leveraging large language model as news sentiment predictor in stock markets: A knowledge-enhanced strategy. *Discover Computing*, 28, 74. <https://doi.org/10.1007/s10791-025-09573-7>
- 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, e623. <https://doi.org/10.7717/peerj-cs.623>
- Chandola, D., Mehta, A., Singh, S., Tikkiwal, V. A., & Agrawal, H. (2023). *Forecasting directional movement of stock prices using deep learning*. *Annals of Data Science*, 10(5), 1361–1378. <https://doi.org/10.1007/s40745-022-00432-6>
- Fatouros, G., Soldatos, J., Kouroumalis, K., Makridakis, G., & Kyriazis, D. (2023). Transforming sentiment analysis in the financial domain with ChatGPT. *Machine Learning with Applications*, 14, 100508. <https://doi.org/10.1016/j.mlwa.2023.100508>
- Ghosh, P., Neufeld, A., & Sahoo, J. K. (2022). *Forecasting directional movements of stock prices for intraday trading using LSTM and random forests*. *Finance Research Letters*, 46, 102280. <https://doi.org/10.1016/j.frl.2021.102280>
- Hájek, P., & Novotný, J. (2024). Beyond sentiment in stock price prediction: Integrating news sentiment and investor attention with temporal fusion transformer. In *Artificial intelligence applications and innovations* (pp. 30–43). Springer.

https://doi.org/10.1007/978-3-031-63219-8_3

- Haryono, A. T., Sarno, R., & Sungkono, K. R. (2024). Stock price forecasting in Indonesia Stock Exchange using deep learning: A comparative study. *International Journal of Electrical and Computer Engineering*, 14(1), 861–869. <https://doi.org/10.11591/ijece.v14i1.pp861-869>
- Hewamalage, H., Ackermann, K., & Bergmeir, C. (2023). Forecast evaluation for data scientists: Common pitfalls and best practices. *Data Mining and Knowledge Discovery*. <https://doi.org/10.1007/s10618-022-00894-5>
- Hodson, T. O. (2022). Root-mean-square error (RMSE) or mean absolute error (MAE): When to use them or not. *Geoscientific Model Development*, 15, 5481–5487. <https://doi.org/10.5194/gmd-15-5481-2022>
- Hu, X. (2021). Stock price prediction based on temporal fusion transformer. In *2021 3rd International Conference on Machine Learning, Big Data and Business Intelligence (MLBDBI)* (pp. 60–66). IEEE. <https://doi.org/10.1109/MLBDBI54094.2021.00019>
- Hyndman, R. J., & Athanasopoulos, G. (2021). *Forecasting: Principles and practice* (3rd ed.). OTexts. <https://otexts.com/fpp3/>
- Jeon, Y., McCurdy, T. H., & Zhao, X. (2022). News as sources of jumps in stock returns: Evidence from 21 million news articles for 9000 companies. *Journal of Financial Economics*, 145(2), 1–17. <https://doi.org/10.1016/j.jfineco.2021.08.002>
- Kirtac, K., & Germano, G. (2024). Sentiment trading with large language models. *Finance Research Letters*, 62(Part B), 105227. <https://doi.org/10.1016/j.frl.2024.105227>
- Lim, B., Arik, S. Ö., Loeff, N., & Pfister, T. (2021). Temporal fusion transformers for interpretable multi-horizon time series forecasting. *International Journal of Forecasting*, 37(4), 1748–1764. <https://doi.org/10.1016/j.ijforecast.2021.03.012>
- Lim, B., & Zohren, S. (2021). Time-series forecasting with deep learning: A survey. *Philosophical Transactions of the Royal Society A*, 379(2194), 20200209. <https://doi.org/10.1098/rsta.2020.0209>
- Lopez-Lira, A., & Tang, Y. (2023). *Can ChatGPT forecast stock price movements? Return predictability and large language models*. arXiv. <https://arxiv.org/abs/2304.07619>
- Majid, M. A., Saputri, P. D., & Soehardjoepri, S. (2024). Stock market index prediction using bi-directional long short-term memory. *Journal of Applied Informatics and Computing*, 8(1), 55–61. <https://doi.org/10.30871/jaic.v8i1.7195>
- Maqbool, J., Aggarwal, P., Kaur, R., Mittal, A., & Ganaie, I. A. (2023). Stock prediction by integrating sentiment scores of financial news and MLP-regressor: A machine learning approach. *Procedia Computer Science*, 218, 1067–1078. <https://doi.org/10.1016/j.procs.2023.01.086>

- Nti, I. K., Adekoya, A. F., & Weyori, B. A. (2020). A systematic review of fundamental and technical analysis of stock market predictions. *Artificial Intelligence Review*, 53, 3007–3057. <https://doi.org/10.1007/s10462-019-09754-z>
- Pagliaro, A. (2023). Forecasting significant stock market price changes using machine learning: Extra trees classifier leads. *Electronics*, 12(21), 4551. <https://doi.org/10.3390/electronics12214551>
- Supriyadi, E., Danila, N., Ali, Z., & Ananta, G. P. (2026). *Explainable ensemble learning for predicting stock market crises: Calibration, threshold optimization, and robustness analysis*. *Information*, 17(2), 114. <https://doi.org/10.3390/info17020114>
- Syukur, A., & Istiawan, D. (2021). Prediction of LQ45 index in Indonesia Stock Exchange: A comparative study of machine learning techniques. *International Journal of Intelligent Engineering and Systems*, 14(1), 453–463. <https://doi.org/10.22266/ijies2021.0228.42>
- Thai, D. Q., Nguyen, B.-A., & Vo-Van, T. (2025). Applying the temporal fusion transformer model in stock price forecasting: The cases of VIC, VRE, and VHM. In *Intelligent systems and data science (ISDS 2025)* (Communications in Computer and Information Science, pp. 105–119). Springer. https://doi.org/10.1007/978-981-95-3358-9_8
- Vințe, C., Ausloos, M., & Furtună, T. F. (2021). A volatility estimator of stock market indices based on the intrinsic entropy model. *Entropy*, 23(4), 484. <https://doi.org/10.3390/e23040484>
- Wen, Q., Zhou, T., Zhang, C., Chen, W., Ma, Z., Yan, J., & Sun, L. (2022). *Transformers in time series: A survey*. *arXiv*. <https://arxiv.org/abs/2202.07125>
- Yang, Y., Uy, M. C. S., & Huang, A. (2020). *FinBERT: A pretrained language model for financial communications*. *arXiv*. <https://arxiv.org/abs/2006.08097>