

## DAFTAR PUSTAKA

- Adeyinka, D. A., & Muhajarine, N. (2020). Time series prediction of under-five mortality rates for Nigeria: Comparative analysis of artificial neural networks, Holt-Winters exponential smoothing and autoregressive integrated moving average models. *BMC Medical Research Methodology*, 20(1), 292. <https://doi.org/10.1186/s12874-020-01159-9>
- Alkhalid, F. F. (2022). The Effect Of Optimizers On Siamese Neural Network Performance. *Proceedings of the International Conference on Industrial Engineering and Operations Management*, 5084–5089. <https://doi.org/10.46254/an12.20221019>
- Anggraini, D. A., Wahyuningsih, S., & Siringoringo, M. (2023). Peramalan Harga Minyak Mentah Indonesia Jenis Sepinggal Yakin Mix Menggunakan Model Hybrid Autoregressive Intregated Moving Average—Neural Network. *Jurnal Riset Pembangunan*, 5(2), Article 2. <https://doi.org/10.36087/jrp.v5i2.138>
- Basymeleh, H., Radjamin, I. P., & Tanaya, O. (2024). Indikator Ekonomi Berpengaruh Terhadap Deforestasi Di Indonesia. *Journal of Economic, Bussines and Accounting (COSTING)*, 7(2), 3396–3407. <https://doi.org/10.31539/costing.v7i2.8949>
- Chang, P.-C., Wang, Y.-W., & Liu, C.-H. (2007). The development of a weighted evolving fuzzy neural network for PCB sales forecasting. *Expert Systems with Applications*, 32(1), 86–96. <https://doi.org/10.1016/j.eswa.2005.11.021>

- Da Silva, I. N., Hernane Spatti, D., Andrade Flauzino, R., Liboni, L. H. B., & Dos Reis Alves, S. F. (2017). *Artificial Neural Networks*. Springer International Publishing. <https://doi.org/10.1007/978-3-319-43162-8>
- Desai, C. (2020). *Comparative Analysis of Optimizers in Deep Neural Networks*. 5(10).
- Dhamayanthi, B., & Ramaswami, D. M. (2016). *Hybrid Prediction Models For Stock Market*. 3(8).
- Fathoni, M. Y., Rosalinda, A. T., Jannah, M., & Roberto, P. (2022). *Perbandingan Holt' Method Dan Winter's Method Pada Peramalan Ekspor Minyak Dan Gas Bumi Di Indonesia*. 9(3).
- Fausett, L. (1994). *Fundamentals of Neural Networks\_ Architectures, Algorithms, and Applications*. In *Fundamentals of Neural Networks Architectures, Algorithms, and Application*. New Jersey(US):Prentice Hall.
- Feng, J., & Lu, S. (2019). Performance Analysis of Various Activation Functions in Artificial Neural Networks. *Journal of Physics: Conference Series*, 1237(2), 022030. <https://doi.org/10.1088/1742-6596/1237/2/022030>
- Gomes, G. S. da S., Ludermir, T. B., & Lima, L. M. M. R. (2011). Comparison of new activation functions in neural network for forecasting financial time series. *Neural Computing and Applications*, 20(3), 417–439. <https://doi.org/10.1007/s00521-010-0407-3>
- Heaton, J. (2013). *Deep learning and neural networks*. Heaton Research, Inc.
- Hodijah, S., & Angelina, G. P. (2021). Analisis Pengaruh Ekspor dan Impor Terhadap Pertumbuhan Ekonomi Di Indonesia. *Jurnal Manajemen Terapan dan Keuangan*, 10(01), 53–62. <https://doi.org/10.22437/jmk.v10i01.12512>

- Khan, S., & Alghulaiakh, H. (2020). ARIMA Model for Accurate Time Series Stocks Forecasting. *International Journal of Advanced Computer Science and Applications*, 11(7). <https://doi.org/10.14569/IJACSA.2020.0110765>
- Kingma, D. P., & Ba, J. (2017). *Adam: A Method for Stochastic Optimization* (No. arXiv:1412.6980). arXiv. <http://arxiv.org/abs/1412.6980>
- Ko, B. (2017, October 19). *Activation functions*. Home. <https://kobiso.github.io//research/research-activation-functions/>
- Kumar Meher, B., Thonse Hawaldar, I., Spulbar, C., & Birau, R. (2021). Forecasting stock market prices using mixed ARIMA model: A case study of Indian pharmaceutical companies. *Investment Management and Financial Innovations*, 18(1), 42–54. [https://doi.org/10.21511/imfi.18\(1\).2021.04](https://doi.org/10.21511/imfi.18(1).2021.04)
- 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. <https://doi.org/10.14710/j.gauss.12.2.287-295>
- Lo, M. S. (2003). *Generalized autoregressive conditional heteroscedastic time series models*.
- Mahajan, P., Nawale, C., Kini, S., & Shinde, K. (2017). Weather Forecasting using Neural Network. *International Journal of Engineering Research*, 5(01).
- Makridakis, Wheelwright, & McGEE. (1999). Metode dan Aplikasi Peramalan. In *Metode dan Aplikasi Peramalan* (2nd ed.).
- Masloman, I. (2018). *Analisis Pertumbuhan Ekonomi serta Sektor yang Potensial Dan Berdaya Saing di Kabupaten Minahasa Selatan*. 18(01).

- Meyler, A., Kenny, G., & Quinn, T. (1998). *Forecasting Irish Inflation Using ARIMA Model*.
- Mohamed, J. (2020). Time Series Modeling and Forecasting of Somaliland Consumer Price Index: A Comparison of ARIMA and Regression with ARIMA Errors. *American Journal of Theoretical and Applied Statistics*, 9(4), 143. <https://doi.org/10.11648/j.ajtas.20200904.18>
- Mondal, P., Shit, L., & Goswami, S. (2014). Study of effectiveness of time series modeling (ARIMA) in forecasting stock prices. *International Journal of Computer Science, Engineering and Applications*, 4(2), 13.
- Montgomery, D. C. (2015). *Introduction to Time Series Analysis and Forecasting*.
- Petropoulos, F., Apiletti, D., Assimakopoulos, V., Babai, M. Z., Barrow, D. K., Taieb, S. B., Bergmeir, C., Bessa, R. J., Bijak, J., Boylan, J. E., Browell, J., Carnevale, C., Castle, J. L., Cirillo, P., Clements, M. P., Cordeiro, C., Oliveira, F. L. C., De Baets, S., Dokumentov, A., ... Ziel, F. (2022). Forecasting: Theory and practice. *International Journal of Forecasting*, 38(3), 705–871. <https://doi.org/10.1016/j.ijforecast.2021.11.001>
- Pramoditha, R. (2021, December 26). The Concept of Artificial Neurons (Perceptrons) in Neural Networks. *Towards Data Science*. <https://towardsdatascience.com/the-concept-of-artificial-neurons-perceptrons-in-neural-networks-fab22249cbfc/>
- Rekli, K. Y., & Kurunc, A. (2005). *Testing the Residuals of an ARIMA Model on the C, ekerek Stream Watershed in Turkey*. 29, 61–74.
- Sadiyah, F. U., & Ginting, A. L. (2024). *Pengaruh Perdagangan Internasional Ekspor Migas dan Non Migas terhadap Perdagangan di Indonesia*. 05.

- Safitri, B. A., Iriany, A., & Wardhani, N. W. S. (2021). Perbandingan Akurasi Peramalan Curah Hujan dengan menggunakan ARIMA, Hybrid ARIMA-NN, dan FFNN di Kabupaten Malang. *Seminar Nasional Official Statistics*, 2021(1), 245–253. <https://doi.org/10.34123/semnasoffstat.v2021i1.853>
- Schaffer, A. L., Dobbins, T. A., & Pearson, S.-A. (2021). Interrupted time series analysis using autoregressive integrated moving average (ARIMA) models: A guide for evaluating large-scale health interventions. *BMC Medical Research Methodology*, 21(1), 58. <https://doi.org/10.1186/s12874-021-01235-8>
- Sulistiawati, R. (2012). Pengaruh investasi terhadap pertumbuhan Ekonomi dan penyerapan tenaga kerja serta kesejahteraan masyarakat di Provinsi di Indonesia. *Jurnal Ekonomi Bisnis Dan Kewirausahaan*, 3(1), 29–50.
- Suryanto, S., & Kurniati, P. S. (2022). Analisis Perdagangan Internasional Indonesia dan Faktor-Faktor yang Memengaruhinya. *Intermestic: Journal of International Studies*, 7(1), 104. <https://doi.org/10.24198/intermestic.v7n1.6>
- Visakha, M., & Wustqa, D. U. (2023). Peramalan Harga Beras Menggunakan Metode Hybrid Autoregressive Integrated Moving Average dan Neural Network (ARIMA-NN).
- Wagner, B., & Cleland, K. (2023). Using autoregressive integrated moving average models for time series analysis of observational data. *BMJ*, p2739. <https://doi.org/10.1136/bmj.p2739>

- Wang, Y., Zhou, P., & Zhong, W. (2018). An Optimization Strategy Based on Hybrid Algorithm of Adam and SGD. *MATEC Web of Conferences*, 232, 03007. <https://doi.org/10.1051/mateconf/201823203007>
- Wei, W. W. S. (2006). Wwts-book.pdf. In *Time Series Analysis Univariate and Multivariate Methods* (Second, p. 634). Greg Tobin.
- Zaheer, R., & Shaziya, H. (2019). A Study of the Optimization Algorithms in Deep Learning. *2019 Third International Conference on Inventive Systems and Control (ICISC)*, 536–539. <https://doi.org/10.1109/ICISC44355.2019.9036442>
- Zhang, G. P. (2003). Time series forecasting using a hybrid ARIMA and neural network model. *Neurocomputing*, 50, 159–175. [https://doi.org/10.1016/S0925-2312\(01\)00702-0](https://doi.org/10.1016/S0925-2312(01)00702-0)