DAFTAR PUSTAKA

Amrullah, A., Soesanto, O., & Maisarah, M. (2022). Penerapan Metode Hybrid ARIMA-ANN untuk Memprediksi Harga Saham PT. BNI (Persero) Tbk. *Jurnal Statistika dan Aplikasinya*, Vol. 5, No. 2, Hal: 145-158.

Bodie, Z., Kane, A., & Marcus, A. J. (2014). *Investments* (10th ed.). McGraw-Hill Education.

Chen, L., Zhang, Y., & Wang, M. (2022). Technology stock volatility and innovation dynamics: Evidence from emerging markets. *Journal of Financial Innovation*, Vol. 8, No. 1, Hal: 23-45.

Cryer, J. D., & Chan, K. S. (2008). *Time series analysis: With applications in R* (2nd ed.). Springer.

Deviana, R., Suparti, & Yasin, H. (2021). Peramalan inflasi Indonesia menggunakan model ARIMA dan LSTM. *Jurnal Gaussian*, 10(4), 512-521.

Dickey, D. A., & Fuller, W. A. (1979). Distribution of the estimators for autoregressive time series with a unit root. *Journal of the American Statistical Association*, 74(366), 427-431.

Draper, N. R., & Smith, H. (1992). *Applied regression analysis* (3rd ed.). John Wiley & Sons.

Durbin, J. (1960). The fitting of time-series models. *Revue de l'Institut International de Statistique*, 28(3), 233-244.

Fadhillah, A., Suparti, & Warsito, B. (2024). Pemodelan harga saham PT Bank Mandiri Tbk menggunakan hybrid ARIMA-artificial neural network. *Media Statistika*, 17(1), 34-47.

Fadhlia, S., Hendri, E. P., & Cahyaningtyas, D. D. (2024). Model peramalan nilai tukar rupiah terhadap dollar Singapura menggunakan metode hybrid ARIMA-ANN. *Jurnal Teknik Industri*, 15(2), 123-134

Fausett, L. (1994). *Fundamentals of neural networks: Architectures, algorithms, and applications*. Prentice-Hall.

Goodfellow, I., Bengio, Y., & Courville, A. (2016). *Deep learning*. MIT Press. Tersedia: https://www.deeplearningbook.org/ (diakses pada tanggal 16 September 2025).

Haykin, S. (1999). *Neural networks: A comprehensive foundation* (2nd ed.). Prentice-Hall. Tersedia: https://www.pearson.com/us/higher-education/product/Haykin-Neural-Networks-A-Comprehensive-Foundation-

2nd-Edition/9780132733502.html (diakses pada tanggal 13 September 2025).

Hyndman, R. J., & Athanasopoulos, G. (2018). *Forecasting: Principles and practice* (2nd ed.). OTexts.

Ispriyanti, D. (2004). Transformasi Box-Cox dalam analisis regresi. *Media Statistika*, 4(2), 78-85.

Katsiampa, P. (2019). An empirical investigation of volatility dynamics in the cryptocurrency market. *Research in International Business and Finance*, 50, 322-335.

Khashei, M., & Bijari, M. (2011). A novel hybridization of artificial neural networks and ARIMA models for time series forecasting. *Applied Soft Computing*, 11(2), 2664-2675.

Kusumadewi, S. (2003). *Artificial intelligence: Teknik dan aplikasinya*. Graha Ilmu.

Kutner, M. H., Nachtsheim, C. J., Neter, J., & Li, W. (2005). *Applied linear statistical models* (5th ed.). McGraw-Hill/Irwin.

Makridakis, S., Wheelwright, S. C., & Hyndman, R. J. (1998). *Forecasting: Methods and applications* (3rd ed.). John Wiley & Sons.

Musdalifah Azis, S. E., Mintarti, S., & Maryam Nadir, S. E. (2015). *Manajemen Investasi Fundamental, Teknikal, Perilaku Investor dan Return Saham.* Deepublish

Neves, A. C., Gonzalez, I., Leander. J., & Karoumi, R. (2018). A New Approach To Damage Detection in Bridges Using Machine Learning. *Springer International Publishing AG*. https://doi.org/10.1007/978-3 319-67443-8_5.

Nielsen, M. A. (2015). *Neural networks and deep learning*. Determination Press.

Panjaitan, M., Suparti, & Warsito, B. (2018). Pemodelan GARCH untuk peramalan volatilitas return saham. *Jurnal Statistika Universitas Muhammadiyah Semarang*, 6(2), 23-32.

Pitaloka, D. A., Suparti, & Wilandari, Y. (2019). Peramalan jumlah penumpang kereta api menggunakan metode ARIMA Box-Jenkins. *Jurnal Gaussian*, 8(2), 161-170.

Siang, J. J. (2009). *Jaringan syaraf tiruan dan pemrogramannya menggunakan MATLAB*. Andi Offset.

Sigit, N. and Setiyoargo, A. (2020) ‘Analisis Peramalan Jumlah Penderita Hipertensi pada Lansia di Kabupaten Malang Menggunakan Metode Arima

Box-Jenkins', *Jurnal Rekam Medis dan Informasi Kesehatan*, 3(1), pp. 7– 12. https://doi.org/10.31983/jrmik.v3i1.5578

Soejoeti, Z. (1987). *Analisis runtun waktu*. Karunika Jakarta Universitas Terbuka. Tersedia: https://repository.ut.ac.id/id/eprint/3456 (diakses pada tanggal 8 September 2025).

Sugiarto, & Harijono, D. (2000). *Peramalan bisnis*. Gramedia Pustaka Utama. Tersedia: https://www.gramedia.com/products/peramalan-bisnis (diakses pada tanggal 9 September 2025).

Suryani, I., Suparti, & Rahmawati, R. (2022). Identifikasi model ARIMA menggunakan analisis autokorelasi dan autokorelasi parsial. *Jurnal Statistika dan Aplikasinya*, 6(1), 78-89.

Tannadi, B. (2020). Ilmu Saham: Pengenalan Saham. Elex Media Komputindo.

Tarno. 2013. Kombinasi Prosedur Pemodelan Subset ARIMA dan Deteksi Outlier untuk Prediksi Data Runtun Waktu. *Prosiding Seminar Nasional Statistika*, Universitas Diponegoro.

Wahyuni, S. (2017). Arsitektur jaringan syaraf tiruan untuk klasifikasi pola. *Jurnal Teknik Informatika*, 8(2), 134-145

Wang, J., Hsu, J., & Qin, Z. (2024). A comprehensive analysis of Nvidia's technological innovations, market strategies, and future prospects. *International Journal of Information Technologies and Systems Approach*, Vol. 17, No. 1, Hal: 1-16

Wei, W. W. S. (2006). *Time series analysis: Univariate and multivariate methods* (2nd ed.). Pearson Addison Wesley.

Widarjono, A. (2007). *Ekonometrika: Teori dan aplikasi untuk ekonomi dan bisnis* (2nd ed.). Ekonisia. Tersedia: https://ekonisia.co.id/buku/ekonometrika-teori-dan-aplikasi (diakses pada tanggal 12 September 2025).

Zhang, G. P. (2003). Time series forecasting using a hybrid ARIMA and neural network model. *Neurocomputing*, 50, 159-175.