

DAFTAR PUSTAKA

- Agrawal, M., Khan, A. U., & Shukla, P. K. (2019). Stock price prediction using technical indicators: A predictive model using optimal deep learning. *International Journal of Recent Technology and Engineering (IJRTE)*, Vol. 8, No. 2, hlm. 2297–2305. <https://doi.org/10.35940/ijrteB3048.078219>
- Araújo, S. O., Peres, R. S., Ramalho, J. C., Lidon, F., & Barata, J. (2023). Machine Learning Applications in Agriculture: Current Trends, Challenges, and Future Perspectives. *Agronomy*, Vol. 13, No. 12, hlm. 1–27. <https://doi.org/10.3390/agronomy13122976>
- Audrino, F., Sigrist, F., & Ballinari, D. (2020). The impact of sentiment and attention measures on stock market volatility. *International Journal of Forecasting*, Vol. 36, No. 2, hlm. 334–357. <https://doi.org/10.1016/j.ijforecast.2019.05.010>
- Awan, M. J., Rahim, M. S. M., Nobanee, H., Munawar, A., Yasin, A., & Zain, A. M. (2021). Social Media and Stock Market Prediction: A Big Data Approach. *Computers, Materials and Continua*, Vol. 67, No. 2, hlm. 2569–2583. <https://doi.org/10.32604/cmc.2021.014253>
- Bhandari, H. N., Rimal, B., Pokhrel, N. R., Rimal, R., Dahal, K. R., & Khatri, R. K. C. (2022). Predicting stock market index using LSTM. *Machine Learning with Applications*, Vol. 9, February, Article 100320. <https://doi.org/10.1016/j.mlwa.2022.100320>
- Broby, D. (2022). The use of predictive analytics in finance. *Journal of Finance and Data Science*, Vol. 8, hlm. 145–161. <https://doi.org/10.1016/j.jfds.2022.05.003>
- Chaudhari, D. A. Y., & Mahajan, D. S. (2025). Prediction of stock market using sentiment analysis and ensemble learning. *MethodsX*, Vol. 14, August 2024, Article 103260. <https://doi.org/10.1016/j.mex.2025.103260>
- Costola, M., Hinz, O., Nofer, M., & Pelizzon, L. (2023). Machine learning sentiment analysis, COVID-19 news and stock market reactions. *Research in International Business and Finance*, Vol. 64, Article 101881. <https://doi.org/10.1016/j.ribaf.2023.101881>
- Dakalbab, F., Talib, M. A., Nasir, Q., & Saroufil, T. (2024). Artificial intelligence techniques in financial trading: A systematic literature review. *Journal of King Saud University - Computer and Information Sciences*, Vol. 36, No. 3, Article 102015. <https://doi.org/10.1016/j.jksuci.2024.102015>
- De Oliveira Silva, J. J., Maior De Barros, R. S., & Teixeira De Carvalho Santos, S. G. (2023). Stock Price Movement Prediction based on Optimized Traditional Machine Learning Models. *2023 IEEE Symposium Series on Computational*

Intelligence (SSCI), hlm. 711–716.
<https://doi.org/10.1109/SSCI52147.2023.10371845>

Deevenapalli, K., Jampani, S. P., Sai, Y. M. V. B. S., Sudulakunta, S., Chokka, A., & Bulla, S. (2023). A Comparative Study of the Stock Market using Machine Learning Algorithms. *Proceedings of the 2023 2nd International Conference on Electronics and Renewable Systems (ICEARS)*, hlm. 1098–1103.
<https://doi.org/10.1109/ICEARS56392.2023.10085606>

Fazlija, B., & Harder, P. (2022). Using Financial News Sentiment for Stock Price Direction Prediction. *Mathematics*, Vol. 10, No. 13, hlm. 1–20.
<https://doi.org/10.3390/math10132156>

GhorbanTanhaei, H., Boozary, P., Sheykhani, S., Rabiee, M., Rahmani, F., & Hosseini, I. (2024). Predictive Analytics in Customer Behavior: Anticipating Trends and Preferences. *Results in Control and Optimization*, Vol. 17, April, Article 100462, hlm. 1–17. <https://doi.org/10.1016/j.rico.2024.100462>

Gui, J., Pu, J., Naktnasukanjn, N., Yu, X., Mu, L., & Pan, H. (2022). Measuring investor sentiment of China's growth enterprises market with ERNIE. *Procedia Computer Science*, Vol. 202, hlm. 1–8. <https://doi.org/10.1016/j.procs.2022.04.001>

Han, Q. (2025). Understanding price momentum, market fluctuations, and crashes: insights from the extended Samuelson model. *Financial Innovation*, Vol. 11, No. 1, hlm. 1–37. <https://doi.org/10.1186/s40854-024-00743-y>

Hu, Q., Qin, S., & Zhang, S. (2023). Comparison of Stock Price Prediction Based on Different Machine Learning Approaches. Vol. 3, *Atlantis Press International BV*.
https://doi.org/10.2991/978-94-6463-030-5_24

Huang, Z., Lin, Y., & Xue, H. (2022). A Hybrid Model Combined Deep Learning Approaches in Stock Price Prediction. *2022 IEEE 2nd International Conference on Electronic Technology, Communication and Information (ICETCI)*, hlm. 835–838.
<https://doi.org/10.1109/ICETCI55101.2022.9832210>

Hussain, I., Ching, K. B., Utraphan, C., Tay, K. G., & Noor, A. (2025). Evaluating machine learning algorithms for energy consumption prediction in electric vehicles: A comparative study. *Scientific Reports*, Vol. 15, No. 1, hlm. 1–20.
<https://doi.org/10.1038/s41598-025-94946-7>

Jain, V., & Kulkarni, P. A. (2023). Integrating AI Techniques for Enhanced Financial Forecasting and Budgeting Strategies. *International Journal of Economics and Management Studies*, Vol. 10, No. 9, hlm. 9–15.
<https://doi.org/10.14445/23939125/ijems-v10i9p102>

Koratomaddi, P., Wadhwani, K., Gupta, M., & Sanjeevi, S. G. (2021). Market sentiment-aware deep reinforcement learning approach for stock portfolio

- allocation. *Engineering Science and Technology, an International Journal*, Vol. 24, No. 4, hlm. 848–859. <https://doi.org/10.1016/j.jestch.2021.01.007>
- Lac, L., Leung, C. K., & Hu, P. (2024). Computational frameworks integrating deep learning and statistical models in mining multimodal omics data. *Journal of Biomedical Informatics*, Vol. 152, January, Article 104629. <https://doi.org/10.1016/j.jbi.2024.104629>
- Lanbouri, Z., & Achchab, S. (2020). Stock market prediction on high frequency data using long-short term memory. *Procedia Computer Science*, Vol. 175, 2019, hlm. 603–608. <https://doi.org/10.1016/j.procs.2020.07.087>
- Li, J., Wang, X., Ahmad, S., Huang, X., & Khan, Y. A. (2023). Optimization of investment strategies through machine learning. *Heliyon*, Vol. 9, No. 5, Article e16155. <https://doi.org/10.1016/j.heliyon.2023.e16155>
- Li, M., & Zhang, Y. (2023). Integrating Social Media Data and Historical Stock Prices for Predictive Analysis: A Reinforcement Learning Approach. *International Journal of Advanced Computer Science and Applications*, Vol. 14, No. 12, hlm. 26–45. <https://doi.org/10.14569/IJACSA.2023.0141203>
- Lin, W., & Wei, Y. (2024). Economic forecasting with big data: A literature review. *Journal of Management Science and Engineering*, Vol. 9, No. 2, hlm. 254–270. <https://doi.org/10.1016/j.jmse.2024.01.003>
- Manivannan, R., & Senthilkumar, S. (2025). Intrusion Detection System for Network Security Using Novel Adaptive Recurrent Neural Network-Based Fox Optimizer Concept. *International Journal of Computational Intelligence Systems*, Vol.18(1), hlm.1–24. <https://doi.org/10.1007/s44196-025-00767-x>
- Maqbool, J., Aggarwal, P., Kaur, R., Mittal, A., & Ganaie, I. A. (2022). Stock Prediction by Integrating Sentiment Scores of Financial News and MLP-Regressor: A Machine Learning Approach. *Procedia Computer Science*, Vol. 218, 2022, hlm. 1067–1078. <https://doi.org/10.1016/j.procs.2023.01.086>
- Mariani, M. M., Machado, I., Magrelli, V., & Dwivedi, Y. K. (2023). Artificial intelligence in innovation research: A systematic review, conceptual framework, and future research directions. *Technovation*, Vol. 122, September 2022, Article 102623. <https://doi.org/10.1016/j.technovation.2022.102623>
- Mundra, S., Mittal, N., & Nayak, R. (2025). Prototypical network based few shot learning to detect Hindi–English code-mixed offensive text. *Social Network Analysis and Mining*, Vol.15(1), hlm.1–16. <https://doi.org/10.1007/s13278-025-01431-0>

- Maqbool, J., Aggarwal, P., Kaur, R., Mittal, A., & Ganaie, I. A. (2022). Stock Prediction by Integrating Sentiment Scores of Financial News and MLP-Regressor: A Machine Learning Approach. *Procedia Computer Science*, Vol. 218, 2022, hlm. 1067–1078. <https://doi.org/10.1016/j.procs.2023.01.086>
- Mariani, M. M., Machado, I., Magrelli, V., & Dwivedi, Y. K. (2023). Artificial intelligence in innovation research: A systematic review, conceptual framework, and future research directions. *Technovation*, Vol. 122, September 2022, Article 102623. <https://doi.org/10.1016/j.technovation.2022.102623>
- Murphy, K. P. (1990). Machine Learning A Probabilistic Perspective. In *Machine Learning*. <https://doi.org/10.1016/b978-0-08-051055-2.50029-8>
- Polireddi, N. S. A. (2024). An effective role of artificial intelligence and machine learning in banking sector. *Measurement: Sensors*, Vol. 33, April, Article 101135. <https://doi.org/10.1016/j.measen.2024.101135>
- Shahi, T. B., Shrestha, A., Neupane, A., & Guo, W. (2020). Stock price forecasting with deep learning: A comparative study. *Mathematics*, Vol. 8, No. 9, hlm. 1–15. <https://doi.org/10.3390/math8091441>
- Waqas, M., Humphries, U. W., Chueasa, B., & Wangwongchai, A. (2024). Artificial intelligence and numerical weather prediction models: A technical survey. *Natural Hazards Research*, Vol. 1, No. 1, hlm. 1–27. <https://doi.org/10.1016/j.nhres.2024.11.004>
- Wu, S., Liu, Y., Zou, Z., & Weng, T. H. (2022). S_I_LSTM: stock price prediction based on multiple data sources and sentiment analysis. *Connection Science*, Vol. 34, No. 1, hlm. 44–62. <https://doi.org/10.1080/09540091.2021.1940101>