

DAFTAR PUSTAKA

Badan Pusat Statistik, 2019, Neraca Satelit Pariwisata Nasional (NESPARNAS) 2017, Indonesia: BPS.

Badan Pusat Statistik Provinsi Bali, 2021, Bali Dalam Angka 2021, Denpasar: BPS Provinsi Bali.

Badan Pusat Statistik Provinsi Bali, 2022, Produk Domestik Regional Bruto Provinsi Bali Menurut Lapangan Usaha 2017-2021, Denpasar: BPS Provinsi Bali.

BPS Bali. (2023). PDRB Triwulanan Provinsi Bali Atas Dasar Harga Konstan, dan Banyaknya Wisatawan Mancanegara Bulanan ke Bali diakses dari (<https://bali.bps.go.id>) tanggal 23 Juni 2023.

Caraka, R., Chen2, R., Yasin, H., Suhartono, Lee, Y., & Pardamean, B., 2021, *Hybrid Vector Autoregression Feedforward Neural Network with Genetic Algorithm Model for Forecasting Space-Time Pollution Data*, *Indonesian Journal of Science & Technology*, 6(1), 243-266.

Chow, G., & Lin, A., 1971, *Best Linear Unbiased Interpolation, Distribution, and Extrapolation of Time Series by Related Series*, *The MIT Press*, 53(4), 372-375.

Dinas Pariwisata Bali. (2023). Banyaknya Wisatawan Nusantara Bulanan ke Bali diakses dari (<https://disparda.baliprov.go.id>) tanggal 23 Juni 2023.

Enders, W., (2015), *Applied Econometrics Time Series. 4th ed*, USA: John Wiley & Sons.

Engle, R., & Granger, C., 1987, *Co-Integration and Error Correction: Representation, Estimation, and Testing*, *Econometrica*, 55(2), 251-276.

Gujarati, D.N., 2004, *Basic Econometrics.4th ed*, New York: McGraw-Hill.

- Heizer, J., Render, B. & Munson, C., 2011, *Operations Management Sustainability and Supply Chain Management*, Boston: Pearson.
- Lütkepohl, H., 2005, *New Introduction to Multiple Time Series Analysis*, Berlin: Springer.
- Lütkepohl, H., & Kratzig, M., 2004, *Applied Time Series Econometrics*, New York: Cambridge University Press.
- Mert, M., & Caglar, A., 2020, *Testing pollution haven and pollution halo hypotheses for Turkey: a new perspective*, *Environmental Science and Pollution Research*, 27, 32933–32943.
- Pratiwi, A., Rusgianto, S., & Wardhana, A., 2022, *Application of Vector Error Correction Model on Macroeconomic Variables toward Changes in the Composite Stock Price Index*, *Journal of Humanities and Social Sciences Innovation*, 2(2), 219-229.
- Putri, A., Usman, M., Warsono, Widiarti, & Virginia, E., 2021, *Application of Vector Autoregressive with Exogenous Variable: Case Study of Closing Stock Price of PT INDF.Tbk and PT ICBP.Tbk*, *Journal of Physics: Conference Series*, 10.1088, 1742-6596.
- Ren, X., Sao, Q., & Zhong, R., 2020, *Nexus Between Green Finance, Non-fossil Energy Use, and Carbon Intensity: Empirical Evidence From China Based On A Vector Error Correction Model*, *Journal of Cleaner Production*, Vol. 277.
- Rosadi, D., 2011, *Analisis Ekonometrika dan Analisis Runtun Waktu Terapan dengan R*, Yogyakarta: Andi.
- Roy, G., & Sharma, S., 2021, *Measuring the role of factors on website effectiveness using vector autoregressive model*, *Journal of Retailing and Consumer Services*, Vol. 62.

- Rui, Z., & Hu, J., 2021, *Production performance forecasting method based on multivariate time series and vector autoregressive machine learning model for water-flooding reservoirs*, *Petroleum Exploration and Development*, 48(1), 201-211.
- Sax, C., & Steiner, P., 2013, *Temporal Disaggregation of Time Series*, *The R Journal*, 5(2), 80-87.
- Shao, Q., Chen, L., Zhong, R., & Weng, H., 2021, *Marine economic growth, technological innovation, and industrial upgrading: A vector error correction model for China*, *Ocean and Coastal Management*, Vol. 200.
- Tsay, R. S., 2014, *Multivariate Time Series Analysis with R and Financial Applications*, New Jersey: John Wiley & Sons.
- Zhang, T., Wang, K., & Zhang, X., 2015, *Modelling and Analyzing the Transmission Dynamics of HBV Epidemic in Xinjiang, China*. *Plos One*, 10(9), 110-121.