

DAFTAR PUSTAKA

- Brigham, E. F. dan Houston, J. F. 2010. *Dasar-Dasar Manajemen Keuangan*. Jakarta: Salemba Empat.
- Chan, W.N., 2020. *Time series data mining: comparative study of ARIMA and Prophet methods for forecasting closing prices of Myanmar Stock Exchange*. J. Comput. Appl. Res, 1(1), pp.75-80.
- Chandra, C. dan Budi, S., 2020. *Analisis Komparatif ARIMA dan Prophet dengan Studi Kasus Dataset Pendaftaran Mahasiswa Baru*. Jurnal Teknik Informatika dan Sistem Informasi, 6(2).
- Darmadji, T. dan Fakhruddin, H. M. 2011. *Pasar Modal di Indonesia*. Jakarta: Salemba Empat.
- Duarte, D. dan Faerman, J., 2019. *Comparison of time series prediction of healthcare emergency department indicators with ARIMA and Prophet*. In Computer Science and Information Technology (CS and IT) Computer Science Conference (pp. 123-33).
- Durbin, J. dan Koopman, S. J. 2002. *State Space and Unobserved Component Models*. Cambridge: Cambridge University Press.
- Fejriani, F., Hendrawansyah, M., Muharni, L., Handayani, S.F. dan Syaharuddin, S., 2020. *Forecasting Peningkatan Jumlah Penduduk Berdasarkan Jenis Kelamin Menggunakan Metode ARIMA*. GEOGRAPHY: Jurnal Kajian, Penelitian dan Pengembangan Pendidikan, 8(1), pp.27-36.
- Garlapati, A., Krishna, D.R., Garlapati, K., Rahul, U. dan Narayanan, G., 2021, April. *Stock price prediction using Facebook Prophet and Arima models*. In 2021 6th International Conference for Convergence in Technology (I2CT) (pp. 1-7). IEEE.

- Goodfellow, I., Bengio, Y. dan Courville, A., 2016. *Deep learning*. MIT press.
- Hanke, J. E. dan Wichern, D. 2014. *Business Forecasting 9th Edition*. Harlow: Pearson Education.
- Heizer, J., Render, B., dan Munson, C. 2008. *Principles of operations management*. Fifth Edition. Atlacomulco: Pearson Education.
- Hyndman, R.J. and Athanasopoulos, G., 2018. *Forecasting: principles and practice*. OTexts.
- Jha, B.K. dan Pande, S., 2021, April. *Time series forecasting model for supermarket sales using FB-prophet*. In 2021 5th International Conference on Computing Methodologies and Communication (ICCMC) (pp. 547-554). IEEE.
- Liço, L., Enesi, I. dan Jaiswal, H., 2021. *Predicting customer behavior using prophet algorithm in a real time series dataset*. Eur. Sci. J. ESJ, 17(10).
- Lubis, M.F.D.I., 2022. *Analisis kinerja model prophet untuk peramalan kualitas udara DKI Jakarta*. Bachelor's thesis. Fakultas Sains dan Teknologi UIN Syarif Hidayatullah Jakarta.
- Makridakis, S. G., Wheelwright, S. C., dan Hyndman, R. J. 1997. *Forecasting: Methods and Applications 3rd Edition*. New York: Wiley.
- Martiningtyas, N. 2004. *Buku Materi Kuliah STIKOM Statistika*. Surabaya: STIKOM Surabaya.
- Menculini, L., Marini, A., Proietti, M., Garinei, A., Bozza, A., Moretti, C. dan Marconi, M., 2021. *Comparing prophet and deep learning to ARIMA in forecasting wholesale food prices*. Forecasting, 3(3), pp.644-662.
- Montgomery, D.C., Jennings, C.L. dan Kulahci, M., 2015. *Introduction to time series analysis and forecasting*. John Wiley and Sons.
- Muklis, F., 2016. *Perkembangan dan tantangan pasar modal Indonesia*. Al-Masraf: Jurnal Lembaga Keuangan dan Perbankan, 1(1), pp.65-76.

- Muzakki, M.A., Sabila, M.A., Sundari, S. dan Wisnuadhi, B., 2021, September. *Analisis Algoritma Prophet untuk Memprediksi Harga Pangan di Kota Bandung*. In Prosiding Industrial Research Workshop and National Seminar (Vol. 12, pp. 659-664).
- Nurulita. 2010. *PENERAPAN METODE PERAMALAN ARIMA (AUTOREGRESSIVE INTEGRATED MOVING AVERAGE) UNTUK PENENTUAN TINGKAT SAFETY STOCK PADA INDUSTRI ELEKTRONIK*. Skripsi. Fakultas Teknik Universitas Indonesia.
- Samal, K.K.R., Babu, K.S., Das, S.K. dan Acharaya, A., 2019, August. *Time series based air pollution forecasting using SARIMA and prophet model*. In proceedings of the 2019 international conference on information technology and computer communications (pp. 80-85).
- Satrio, C.B.A., Darmawan, W., Nadia, B.U. dan Hanafiah, N., 2021. *Time series analysis and forecasting of coronavirus disease in Indonesia using ARIMA model and PROPHET*. Procedia Computer Science, 179, pp.524-532.
- Sheeba, S.L., Gupta, N., Ragavender, R.A. dan Divya, D., 2021. *Time series model for stock market prediction utilising prophet*. Turkish Journal of Computer and Mathematics Education, 12(6), pp.4529-4534.
- Shen, J., Valagolam, D. dan McCalla, S., 2020. *Prophet forecasting model: A machine learning approach to predict the concentration of air pollutants (PM_{2.5}, PM₁₀, O₃, NO₂, SO₂, CO) in Seoul, South Korea*. PeerJ, 8, p.e9961.
- Siswanti, T.E. dan Yanti, T.S., 2020. *Pemodelan ARIMAX (Autoregressive Integrated Moving Average with Exogenous Variable)*. Prosiding Statistika, 6(2), pp.113-118.
- Sitepu, F.T.B., Sirait, V.A.P. dan Yunis, R., 2021. *Analisis Runtun Waktu Untuk Memprediksi Jumlah Mahasiswa Baru Dengan Model Prophet Facebook*. Paradigma, 23(1).

- Taylor, S.J. dan Letham, B., 2017. *Forecasting at Scale*. The American Statistician, 72(1), pp.37-45.
- Toharudin, T., Pontoh, R.S., Caraka, R.E., Zahroh, S., Lee, Y. dan Chen, R.C., 2023. *Employing long short-term memory and Facebook prophet model in air temperature forecasting*. Communications in Statistics-Simulation and Computation, 52(2), pp.279-290.
- Verawati, R., 2014. *Faktor-faktor penentu yang mempengaruhi return saham perusahaan manufaktur yang terdaftar di Bursa Efek Indonesia (BEI) periode 2008-2013*. Skripsi. Fakultas Ekonomi Universitas Negeri Yogyakarta.
- Vishwakarma, A., Singh, A., Mahadik, A. and Pradhan, R., 2020. *Stock price prediction using Sarima and Prophet machine learning model*. Journal of Advanced Research in Science, Communication and Technology (IJARSCT), 9(1).
- Wei, W. W. S. (2006). *Time Series Analysis Univariate and Multivariate Methods* 2nd Edition. Boston: Pearson Addison Wesley.
- Ying, X., 2019, February. *An overview of overfitting and its solutions*. In Journal of physics: Conference series (Vol. 1168, p. 022022). IOP Publishing.
- Yulia, Y., 2016. *ANALISIS PENGARUH RASIO LIKUIDITAS TERHADAP RETURN SAHAM (Studi Pada Perusahaan Indeks LQ 45 Yang Terdaftar Di Bursa Efek Indonesia)*. Jurnal Khatulistiwa Informatika, 4(2).
- Zhao, N., Liu, Y., Vanos, J.K. dan Cao, G., 2018. *Day-of-week and seasonal patterns of PM_{2.5} concentrations over the United States: Time-series analyses using the Prophet procedure*. Atmospheric environment, 192, pp.116-127.