



DAFTAR PUSTAKA

- Ariyani, N. D., Wuryandari, T., & Wilandari, Y. (2015). Analisis intervensi kenaikan harga BBM bersubsidi pada data inflasi Kota Semarang. *Jurnal Gaussian*, 4(3), 613-620.
- Bengio, Y., Simard, P., & Frasconi, P. (1994). Learning long-term dependencies with gradient descent is difficult. *IEEE Transactions on Neural Networks*, 5(2), 147-166. <https://doi.org/10.1109/72.279181>
- Borovykh, A., Bohte, S., & Oosterlee, C. W. (2017). Conditional time series forecasting with convolutional neural networks. arXiv preprint arXiv:1703.04691.
- Börjesson, L., & Singull, M. (2020). Forecasting financial time series through causal and dilated convolutional neural networks. *Entropy*, 22(10), 1094. <https://doi.org/10.3390/e22101094>
- Brownlee, J. (2017). *Long Short-Term Memory Networks With Python*. Melbourne: Machine Learning Mastery.
- Eapen, J., Bein, D., & Verma, A. (2019). Novel deep learning model with CNN and bi-directional LSTM for improved stock market index prediction. In *IEEE 9th Annual Computing and Communication Workshop and Conference (CCWC 2019)* (pp. 264–270). IEEE. <https://doi.org/10.1109/CCWC.2019.8666592>
- Fathi Vajargah, K., Eslami Mofid Abadi, H., & Abbasi, E. (2021). Oil price estimating under dynamic economic models using Markov Chain Monte Carlo simulation approach. *Advances in Mathematical Finance and Applications*, 6(3), 631-651. <https://doi.org/10.22034/amfa.2021.1920693.1520>
- Felizardo, L., Oliveira, R., Del-Moral-Hernandez, E., & Cozman, F. (2019, October). Comparative study of bitcoin price prediction using wavenets, recurrent neural networks and other machine learning methods. In *2019 6th International Conference on Behavioral, Economic and Socio-Cultural Computing (BESC)* (pp. 1-6). IEEE. <https://doi.org/10.1109/BESC48373.2019.8963054>
- Fauzannissa, R. A., Yasin, H., & Ispriyanti, D. (2016). Prediksi harga minyak mentah dunia menggunakan metode radial basis function neural network. *Jurnal Gaussian*, 5(1), 193-202.



- Gupta, V., & Pandey, A. (2018). Crude oil price prediction using LSTM networks. *International Journal of Computer and Information Engineering*, 12(3), 226-230.
- Guven, M., & Uysal, F. (2023). Time Series Forecasting Performance of the Novel Deep Learning Algorithms on Stack Overflow Website Data. *Applied Sciences*, 13(8), 4781.
- Haque, M. I., & Shaik, A. R. (2021). Predicting crude oil prices during a pandemic: A comparison of ARIMA and GARCH models. *Montenegrin Journal of Economics*, 17(1), 197-207.
- Hochreiter, S., & Schmidhuber, J. (1997). Long short-term memory. *Neural Computation*, 9(8), 1735-1780. <https://doi.org/10.1162/neco.1997.9.8.1735>
- Huang, L., & Wang, J. (2018). Global crude oil price prediction and synchronization based accuracy evaluation using random wavelet neural network. *Energy*, 151, 875-888. <https://doi.org/10.1016/j.energy.2018.03.093>
- Joo, K., Suh, J. H., Lee, D., & Ahn, K. (2020). Impact of the global financial crisis on the crude oil market. *Energy Strategy Reviews*, 30, 100516. <https://doi.org/10.1016/j.esr.2020.100516>
- Li, J., & Wang, J. (2020). Stochastic recurrent wavelet neural network with EEMD method on energy price prediction. *Soft Computing*, 24, 17133-17151. <https://doi.org/10.1007/s00500-020-05159-7>
- Liadze, I., Macchiarelli, C., Mortimer-Lee, P., dan Juanino, P. S. (2022). The Economic Costs of the Russia-Ukraine Conflict, *NIESR Policy Paper*, 32.
- Liang, C., Wei, Y., Li, X., Zhang, X., dan Xhang, Y. (2020). Uncertainty and Crude Oil Market Volatility: New Evidence, *Applied Economics*, 52(27), 2945–2959, DOI: 10.1080/ 00036846.2019.1696943.
- Ma, F., Y. Wei, L. Liu, dan D. Huang. (2018). Forecasting Realized Volatility of Oil Futures Market: A New Insight, *Journal of Forecasting*, 37, 419–436.
- Meng, X., Zeng, X., & Tam, C. (2017). The roles of artificial intelligence in construction: From theoretical contribution to practical application.



- Procedia Engineering, 196, 948-955.
<https://doi.org/10.1016/j.proeng.2017.08.048>
- Nejad, et al. (2006). "Eelctricity Price Forecasting Using WaveNet," *Large Engineering Systems Conference on Power Engineering*, Halifax, NS, Canada, 2006, pp. 131-137, doi: 10.1109/LESCPE.2006.280375.
- Ogundunmade, T. A., Adepoju, A. A., & Allam, A. (2022). *Predicting Crude Oil Price In Nigeria With Machine Learning Models*. Lap Lambert Academic Publ.
- Olah, C. (2015). *Understanding LSTM Networks*. <http://colah.github.io/posts/2015-08-Understanding-LSTMs/>
- Oord, et al. (2016). WaveNet: A Generative Model for Raw Audio. In *The 9th ISCA Speech Synthesis Workshop*, Sunnyvale, CA, USA, 13-15 September 2016. ISCA, 125. http://www.isca-speech.org/archive/SSW_2016/abstracts/ssw9_DS4_van_den_Oord.html
- Pang, G., & Li, C. (2018). Deep learning in oil price analysis. *Journal of Computational Science*, 26, 437-444. <https://doi.org/10.1016/j.jocs.2017.08.018>
- Permatasari, et al. (2018). Sales forecasting newspaper with ARIMA: A case study. In *AIP Conference Proceedings* (Vol. 1931, No. 1). AIP Publishing.
- Perry, M. (2019). Predicting retail petrol prices in Australian restorative markets (time series forecasting). *Deep Learning*, Spring 2019, Stanford University, CA, 1-6.
- Putri, N. E. K., & Suhartono. (2020). Perbandingan metode ARIMA dan GARCH dalam meramalkan harga saham. *Jurnal Ilmiah Matematika dan Pendidikan Matematika*, 13(1), 27-34.
- Rakhmawati, D., & Tripustikasari, E. (2017). Implementasi Metode Box-Jenkins Untuk Memprediksi Harga Minyak Dunia Dan Pengaruhnya Terhadap Harga Minyak Indonesia. *Jurnal Ilmiah Matematika Dan Pendidikan Matematika*, 9(2), 87-94.
- Ramadani, K. (2021). Pemodelan Harga Minyak West Texas Intermediate Menggunakan Model ARIMA, ARFIMA, Fuzzy Time Series Markov Chain dan Hybrid ARIMA-FTSMC. *PhD Thesis*. Universitas Andalas Padang.



- Safari, A., & Davallou, M. (2018). Oil price forecasting using a hybrid model. *Energy*, 148, 49-58.
- Septiawan, D. A., Hidayat, R. R., & Sulasmiyati, S. (2016). Pengaruh Harga Minyak Dunia, Inflasi, dan Nilai Tukar Terhadap Pertumbuhan Ekonomi Indonesia. *Jurnal Administrasi Bisnis (JAB)*, 40(2).
- Singh, S. (2019). Application of LSTM to forecast financial market. In *2019 International Conference on Machine Learning, Big Data, Cloud and Parallel Computing (COMITCon)*, Faridabad, India (pp. 35-39). IEEE. <https://doi.org/10.1109/COMITCon.2019.8862266>
- Suryanegara, M., & Nugroho, A. S. (2019). The impact of 5G technology: Society 5.0, cyber security, and beyond. *International Journal of Electrical and Computer Engineering (IJECE)*, 9(3), 2088-8708.
- Tang, K., & Xiong, W. (2012). Index investment and the financialization of commodities. *Financial Analysts Journal*, 68(6), 54-74. <https://doi.org/10.2469/faj.v68.n6.5>
- Tjahjaprijadi, C. (2015). Dampak Penurunan Indonesian Crude Oil Price Terhadap Pertumbuhan Ekonomi Indonesia, <https://fiskal.kemenkeu.go.id/kajian/2015/12/31/145740273503251-dampak-penurunan-indonesian-crude-oilprice-terhadap-pertumbuhan-ekonomi-indonesia>
- Vajargah, et al. (2021). Oil Price estimating Under Dynamic Economic Models Using Markov Chain Monte Carlo Simulation Approach. *Advances in Mathematical Finance and Applications*, 6(3), 631-651.
- Wang, J., & Wang, J. (2019). Forecasting crude oil market volatility: A Markov switching multifractal volatility approach. *International Review of Financial Analysis*, 64, 136-149. <https://doi.org/10.1016/j.irfa.2019.05.008>
- Wibowo, R. S., & Suhartono. (2017). Time series forecasting by using Seasonal Autoregressive Integrated Moving Average: Subset, Multiplicative, Additive and Damped Trend methods. *Applied Mathematical Sciences*, 11(59), 2913–2923. <https://doi.org/10.12988/ams.2017.711392>
- Yu, L., Wang, S., & Lai, K. K. (2008). Forecasting crude oil price with an EMD-based neural network ensemble learning paradigm. *Energy Economics*, 30(5), 2623-2635. <https://doi.org/10.1016/j.eneco.2008.03.003>



- Zhang, Y., & Wang, J. (2020). Predicting crude oil prices: Replication of the empirical results in 'Forecasting the real price of oil in a changing world: A forecast combination approach'. *Energy Economics*, 86, 104664. <https://doi.org/10.1016/j.eneco.2020.104664>
- Zhao, G., Xue, M., & Cheng, L. (2023). A new hybrid model for multi-step WTI futures price forecasting based on self-attention mechanism and spatial-temporal graph neural network. *Resources Policy*, 85, 103956.
- Zhou, T., Jiang, Z., Liu, X., & Tan, K. (2020). Research on the long-term and short-term forecasts of navigable river's water-level fluctuation based on the adaptive multilayer perceptron. *Journal of Hydrology*, 591, 125285.