

## DAFTAR PUSTAKA

- Adhikari, R., & Agrawal, R. (2013). An Introductory Study on Time Series Modeling and Forecasting Ratnadip Adhikari R. K. Agrawal. *ArXiv Preprint ArXiv:1302.6613, 1302.6613*, 1–68.
- Adugna, T. D., Ramu, A., & Haldorai, A. (2024). A Review of Pattern Recognition and Machine Learning. In *Journal of Machine and Computing* (Vol. 4, Issue 1). <https://doi.org/10.53759/7669/jmc202404020>
- Agarwal, D., Singh, P., & El Sayed, M. A. (2023). The Karush–Kuhn–Tucker (KKT) optimality conditions for fuzzy-valued fractional optimization problems. *Mathematics and Computers in Simulation*, 205, 861–877. <https://doi.org/10.1016/j.matcom.2022.10.024>
- Agarwal, K., Uniyal, P., Virendrasingh, S., Krishna, S., & Dutt, V. (2021). Spam Mail Classification Using Ensemble and Non-Ensemble Machine Learning Algorithms. In *Lecture Notes in Networks and Systems* (Vol. 141). [https://doi.org/10.1007/978-981-15-7106-0\\_18](https://doi.org/10.1007/978-981-15-7106-0_18)
- Alam, M. S., Sultana, N., & Hossain, S. M. Z. (2021). Bayesian optimization algorithm based support vector regression analysis for estimation of shear capacity of FRP reinforced concrete members. *Applied Soft Computing*, 105, 107281. <https://doi.org/10.1016/j.asoc.2021.107281>
- Alwee, R., Hj Shamsuddin, S. M., & Sallehuddin, R. (2013). Hybrid support vector regression and autoregressive integrated moving average models improved by particle swarm optimization for property crime rates forecasting with economic indicators. *The Scientific World Journal*, 2013. <https://doi.org/10.1155/2013/951475>
- Anton, H., Rorres, C. (2014). *Elementary Linear Algebra: Applications Version*. Wiley.
- Arnold, L., Rebecchi, S., & Chevallier, S. (2011). An Introduction to Deep Learning To cite this version. *European Symposium on Artificial Neural Networks (ESANN), January*.
- Ba, Y., & Özuysal, M. (2014). *Chapter 7 Introduction to Machine Learning*. 1107, 105–128. <https://doi.org/10.1007/978-1-62703-748-8>
- Balogun, A. L., & Adebisi, N. (2021). Sea level prediction using ARIMA, SVR and LSTM neural network: assessing the impact of ensemble Ocean-Atmospheric

processes on models' accuracy. *Geomatics, Natural Hazards and Risk*, 12(1), 653–674. <https://doi.org/10.1080/19475705.2021.1887372>

Bazaraa, M. S., Jarvis, J.J., dan Sherali, H.D. (2010). *Linear Programming and Network Flows*. Fourth Edition. John Willey & Sons: New Jersey.

Bishop, C. M. (2006). *Pattern Recognition and Machine Learning*. Springer.

Cryer, J. D., dan Chan, K.-S. (2008). *[CN]Time Series Analysis: With Applications to R*. <https://doi.org/10.1007/978-0-387-75959-3>

Evermann, J., Rehse, J.-R., & Fettke, P. (2017). *XES Tensorflow: Process prediction using the Tensorflow deep-learning framework*. <https://ui.adsabs.harvard.edu/abs/2017arXiv170501507E>

Dave, E., Leonardo, A., Jeanice, M., & Hanafiah, N. (2021). Forecasting Indonesia Exports using a Hybrid Model ARIMA-LSTM. *Procedia Computer Science*, 179, 480–487. <https://doi.org/https://doi.org/10.1016/j.procs.2021.01.031>

de Mattos Neto, P. S. G., de Oliveira, J. F. L., de Oliveira Santos Júnior, D. S., Siqueira, H. V., da Nóbrega Marinho, M. H., & Madeiro, F. (2020). A hybrid nonlinear combination system for monthly wind speed forecasting. *IEEE Access*, 8, 191365–191377. <https://doi.org/10.1109/ACCESS.2020.3032070>

De Oliveira, J. F. L., & Ludermir, T. B. (2014). A distributed PSO-ARIMA-SVR hybrid system for time series forecasting. *Conference Proceedings - IEEE International Conference on Systems, Man and Cybernetics, 2014-Janua*(January), 3867–3872. <https://doi.org/10.1109/SMC.2014.6974534>

Deng, Y., Fan, H., & Wu, S. (2023). A hybrid ARIMA-LSTM model optimized by BP in the forecast of outpatient visits. *Journal of Ambient Intelligence and Humanized Computing*, 14(5), 5517–5527. <https://doi.org/10.1007/s12652-020-02602-x>

Dubey, A. D. (2016). Gold price prediction using support vector regression and ANFIS models. *2016 International Conference on Computer Communication and Informatics, ICCCI 2016, June*. <https://doi.org/10.1109/ICCCI.2016.7479929>

Finance.yahoo.com. (2020). *Yahoo! Finance*. [online] Available at: <https://finance.yahoo.com/quote/%5EJKSE?p=%5EJKSE> [Accessed 8 Feb. 2024].

- Gangwar, S., Bali, V., & Kumar, A. (2020). *on Scalable Information Systems EAI Endorsed Transactions Comparative Analysis of Wind Speed Forecasting Using LSTM and SVM*. 7(25), 1–9.
- Goodfellow, I., Bengio, Y., & Courville, A. (2016). *Deep Learning*. Cambridge: MIT Press.
- Graves, A., Jaitly, N., & Mohamed, A. (2013). Hybrid speech recognition with Deep Bidirectional LSTM. 2013 *IEEE Workshop on Automatic Speech Recognition and Understanding, ASRU 2013 - Proceedings*, 273–278.
- Han, J., Kamber, M., & Pei, J. (2012). *Data Mining Concepts and Techniques*. 3rd ed. Boston: Elsevier.
- Hanke, J. E. & Wichern, D. W. (2005). *Business Forecasting*. 8th ed. New Jersey: Prentice Hall
- Hochreiter, S., & Schmidhuber, J. (1997). Long short-term memory. *Neural Computation*, 9(8), 1735–1780.
- Hosseini, MP., Lu, S., Kamaraj, K., Slowikowski, A., and Venkatesh, H. C. (2020). “Deep Learning Architectures” in Pedrycz, W. and Chen, SM. 1st ed. *Deep Learning: Concepts and Architectures (Studies in Computational Intelligence*, 866), 1-23. Springer.
- Hyndman, R. J., & Athanasopoulos, G. (2013). *Forecasting: Principles and Practice*. (1st ed.) OTexts. <https://www.otexts.org/fpp/>
- Khuri, A.I. and Searle, S.R. (2017). *Matrix algebra useful for statistics*. 2 edition ed. Hoboken, New Jersey.: Wiley.
- Kingma, D. P., & Ba, J. (2015). *Adam: A Method for Stochastic Optimization*.
- Maçaira, P. M., & Cyrino Oliveira, F. L. (2016). Another look at SSA.Boot forecast accuracy. *International Journal of Energy and Statistics*, 04(02), 1650008. <https://doi.org/10.1142/s2335680416500083>
- Makridakis, S. (1999). *Metode dan Aplikasi Peramalan*. Jakarta: Erlangga.
- Johnson, R. A., & Wichern, D. W. (2007). *Applied Multivariate Statistical Analysis*.: Pearson Prentice Hall. In *Pearson Prentice Hall*.
- Kelleher, J. D. (2019). *Deep Learning*. Cambridge: MIT Press.

- Kumar, B., Sunil, & Yadav, N. (2023). A novel hybrid model combining  $\beta$ SARMA and LSTM for time series forecasting. *Applied Soft Computing*, 134, 110019. <https://doi.org/10.1016/j.asoc.2023.110019>
- Mehdiyev, N., Enke, D., Fettke, P., & Loos, P. (2016). Evaluating Forecasting Methods by Considering Different Accuracy Measures. *Procedia Computer Science*, 95, 264–271. <https://doi.org/10.1016/j.procs.2016.09.332>
- Ning, Y., Kazemi, H., & Tahmasebi, P. (2022). A comparative machine learning study for time series oil production forecasting: ARIMA, LSTM, and Prophet. *Computers and Geosciences*, 164(March), 105126. <https://doi.org/10.1016/j.cageo.2022.105126>
- Pai, P. F., & Lin, C. S. (2005). A hybrid ARIMA and support vector machines model in stock price forecasting. *Omega*, 33(6), 497–505. <https://doi.org/10.1016/j.omega.2004.07.024>
- Rob J Hyndman. (2014). *Forecasting: Forecasting: Principles & Practice*. September, 138.
- Putra, J. W. G. (2020). Pengenalan Konsep Pembelajaran Mesin dan Deep Learning. [Online] Available at :<https://wiragotama.github.io/resources/ebook/intro-to-ml-secured.pdf> [Diakses 2 April 2024].
- Qin, M., Li, Z., & Du, Z. (2017). Red tide time series forecasting by combining ARIMA and deep belief network. *Knowledge-Based Systems*, 125, 39–52. <https://doi.org/10.1016/j.knosys.2017.03.027>
- Rosadi, D. (2011). *Analisis Ekonometrika dan Runtun Waktu Terapan dengan R. Aplikasi untuk bidang ekonomi, bisnis, dan keuangan*. Yogyakarta: Andi Offset.
- Rosadi, D. (2014). *Analisis Runtun Waktu dan Aplikasinya dengan R*. Yogyakarta: UGM Press.
- Sande, S., dan Privalsky, M. L. (1996). Identification of TRACs (T3 receptor associating cofactors), a family of cofactors that associate with, and modulate the activity of, nuclear hormone receptors. *Molecular Endocrinology*, 10(7), 813–825. <https://doi.org/10.1210/me.10.7.813>
- Sch, B., & Smola, A. (2002). *Support Vector Machines and Kernel Algorithms*. 1–22.

- Shwartz, S.S. & David, S.B. (2014). *Understanding Machine Learning: From Theory to Algorithms*. Cambridge University Press.
- Srivastava, N., Hinton, G., Krizhevsky, A., Sutskever, I., & Salakhutdinov, R. (2014). Dropout: A simple way to prevent neural networks from overfitting. *Journal of Machine Learning Research*, 15, 1929–1958.
- Varsamopoulos, S., Bertels, K., & Almudever, C. G. (2018). Designing neural network based decoders for surface codes. *ArXiv:1811.12456 [Quant-Ph]*, November, 1–12. <https://www.researchgate.net/publication/329362532>
- Wei, W. W. S. (2006). *Time Series Analysis Univariate and Multivariate Methods*. Boston: Pearson Education.
- Willmott, C. J., Robeson, S. M., & Matsuura, K. (2012). A refined index of model performance. *International Journal of Climatology*, 32(13), 2088–2094. <https://doi.org/10.1002/joc.2419>
- Wu, D. C. W., Ji, L., He, K., & Tso, K. F. G. (2021). Forecasting Tourist Daily Arrivals With A Hybrid Sarima–Lstm Approach. *Journal of Hospitality and Tourism Research*, 45(1), 52–67. <https://doi.org/10.1177/1096348020934046>
- Xu, D., Zhang, Q., Ding, Y., & Huang, H. (2020). Application of a hybrid arima–svr model based on the spi for the forecast of drought—A case study in Henan province, China. *Journal of Applied Meteorology and Climatology*, 59(7), 1239–1259. <https://doi.org/10.1175/JAMC-D-19-0270.1>
- Yang, X. (2019). *The Prediction of Gold Price Using ARIMA Model*. 196(Ssphe 2018), 273–276. <https://doi.org/10.2991/ssphe-18.2019.66>
- Yu, X., Qi, Z., & Zhao, Y. (2013). Support vector regression for newspaper/magazine sales forecasting. *Procedia Computer Science*, 17, 1055–1062. <https://doi.org/10.1016/j.procs.2013.05.134>
- Zhang, Y., Luo, L., Yang, J., Liu, D., Kong, R., & Feng, Y. (2019). A hybrid ARIMA-SVR approach for forecasting emergency patient flow. *Journal of Ambient Intelligence and Humanized Computing*, 10(8), 3315–3323. <https://doi.org/10.1007/s12652-018-1059-x>
- Zou, J. J., Jiang, G. F., Xie, X. X., Huang, J., Yang, X. B., & Lu, M. (2019). Application of a combined model with seasonal autoregressive integrated moving average and support vector regression in forecasting hand-foot-mouth disease incidence in Wuhan, China. *Medicine (United States)*, 98(6), 0–6. <https://doi.org/10.1097/MD.00000000000014195>