



## DAFTAR ISI

HALAMAN PENGESAHAN.....	ii
PERNYATAAN BEBAS PLAGIASI .....	iii
HALAMAN MOTO DAN PERSEMBAHAN .....	iv
PRAKATA.....	v
DAFTAR ISI.....	vii
DAFTAR TABEL.....	x
DAFTAR GAMBAR .....	xi
DAFTAR LAMPIRAN.....	xii
INTISARI .....	xiii
<i>ABSTRACT</i> .....	xiv
BAB I PENDAHULUAN .....	1
1.1.    Latar Belakang.....	1
1.2.    Pembatasan Masalah.....	5
1.3.    Tujuan Penelitian.....	5
1.4.    Tinjauan Pustaka .....	6
1.5.    Metodologi Penelitian.....	9
1.6.    Sistematika Penulisan.....	9
BAB II LANDASAN TEORI.....	11
2.1 <i>Financial Distress</i> .....	11
2.2    Laporan Keuangan.....	13
2.3    Rasio Keuangan.....	14
2.4    Vektor .....	17
2.4.1    Operasi vektor .....	18
2.4.2    Norm Vektor.....	19
2.4.3    Jarak <i>Euclidean</i> .....	19
2.4.4 <i>Dot Product</i> .....	20
2.5    Matriks.....	22
2.5.1    Operasi Matriks.....	23
2.5.2    Jenis-Jenis Matriks .....	23
2.5.3 <i>Transpose</i> Matriks.....	25
2.5.4    Determinan Matriks .....	26
2.5.5    Invers Matriks .....	26
2.6    Pra-Pemrosesan Data.....	28



2.6.1	<i>Data Scaling</i> .....	29
2.6.2	<i>Data Splitting</i> .....	30
2.7	<i>Synthetic Minority Oversampling Technique (SMOTE)</i> .....	31
2.8	Operator Diferensial .....	32
2.9	Lagrange Multiplier.....	32
2.10	<i>Data Mining</i> .....	35
2.11	<i>Machine Learning</i> .....	36
2.12	Analisis Klasifikasi.....	38
2.13	<i>Hyperparameter</i> .....	38
2.14	Ukuran Evaluasi .....	40
BAB III PERBANDINGAN KLASIFIKASI <i>FINANCIAL DISTRESS</i> MENGGUNAKAN ANN, SVM, DAN <i>HYBRID ANN-SVM</i> .....		43
3.1	<i>Artificial Neural Network</i> .....	43
3.1.1	Sistem Kerja Sel Syaraf Otak Manusia .....	43
3.1.2	Sistem Kerja <i>Neural Network</i> .....	45
3.1.3	Komponen <i>Artificial Neural Network</i> .....	46
3.1.4	Arsitektur <i>Artificial Neural Network</i> .....	47
3.1.5	Lapisan <i>Dense (Fully Connected)</i> .....	49
3.1.6	Fungsi Aktivasi .....	50
3.1.7	<i>Dropout Layer</i> .....	56
3.1.8	<i>Learning rate</i> .....	56
3.1.9	Fungsi <i>Categorical Cross Entropy</i> .....	58
3.1.10	<i>Adam Optimizer</i> .....	59
3.1.11	Algoritma Backpropagation ANN .....	64
3.2	<i>Support Vector Machine</i> .....	70
3.2.1	<i>Linearly Separable Data</i> pada SVM .....	72
3.2.2	<i>Soft Margin</i> .....	75
3.2.3	<i>Nonlinearly Separable Data</i> pada SVM .....	76
3.3	<i>Hybrid Artificial Neural Network</i> dan <i>Support Vector Machine</i> .....	80
BAB IV STUDI KASUS .....		82
4.1	Deskripsi Data .....	82
4.2	<i>Pre-processing Data</i> .....	92
4.2.1	<i>Data Scaling</i> .....	92
4.2.2	<i>Synthetic Minority Oversampling Technique (SMOTE)</i> .....	92
4.2.3	<i>Data Splitting</i> .....	93



4.3	<i>Artificial Neural Network (ANN)</i> .....	94
4.3.1	Pembentukan Model ANN .....	94
4.3.2	<i>Hyperparameter Tuning</i> .....	96
4.3.3	<i>Summary Model ANN</i> .....	97
4.3.4	Hasil Pelatihan Model ANN .....	98
4.4	<i>Support Vector Machine (SVM)</i> .....	101
4.4.1	<i>Hyperparameter Tuning</i> .....	102
4.4.2	<i>Confusion Matrix SVM</i> .....	103
4.5	<i>Hybrid Artificial Neural Network (ANN)-Support Vector Machine (SVM)</i> . 105	
4.5.1	<i>Confusion Matrix Hybrid Model ANN-SVM</i> .....	106
4.6	Perbandingan Performa Model Klasifikasi.....	108
BAB V	PENUTUP .....	110
5.1	Kesimpulan.....	110
5.2	Saran .....	111
DAFTAR	PUSTAKA .....	112
LAMPIRAN	.....	117
	Lampiran 1. Data Rasio Keuangan .....	117
	Lampiran 2. <i>Syntax Program dengan SMOTE</i> .....	120
	Lampiran 3. <i>Syntax Program Tanpa SMOTE</i> .....	136