

## DAFTAR ISI

|   |      |
|---|------|
| HALAMAN PENGESAHAN.....                           | ii   |
| PERNYATAAN BEBAS PLAGIASI.....                    | i    |
| HALAMAN MOTTO DAN PERSEMBAHAN.....                | iv   |
| PRAKATA.....                                      | v    |
| DAFTAR ISI .....                                  | vii  |
| DAFTAR TABEL.....                                 | ix   |
| DAFTAR GAMBAR .....                               | x    |
| INTISARI.....                                     | xii  |
| ABSTRACT.....                                     | xiii |
| BAB I PENDAHULUAN .....                           | 1    |
| 1.1 Latar Belakang .....                          | 1    |
| 1.2 Rumusan Masalah.....                          | 2    |
| 1.3 Batasan Masalah .....                         | 2    |
| 1.4 Tujuan Penelitian .....                       | 3    |
| 1.5 Manfaat Penelitian .....                      | 3    |
| 1.6 Metodologi Penelitian.....                    | 3    |
| 1.7 Sistematika Penulisan .....                   | 4    |
| BAB II TINJAUAN PUSTAKA .....                     | 6    |
| BAB III LANDASAN TEORI.....                       | 10   |
| 3.1 Nilai Tukar Mata Uang .....                   | 10   |
| 3.2 Prediksi Data <i>Time Series</i> .....        | 10   |
| 3.3 <i>Neural Network</i> .....                   | 10   |
| 3.3.1 Komponen Neural Network .....               | 12   |
| 3.3.2 <i>Recurrent Neural Network</i> .....       | 16   |
| 3.4 Gaussian.....                                 | 18   |
| 3.5 Kalman Filter .....                           | 19   |
| 3.5.1 <i>Unscented kalman filter</i> .....        | 22   |
| 3.5.2 Perbedaan KF dan UKF .....                  | 25   |
| 3.6 Normalisasi .....                             | 27   |
| 3.7 <i>Sliding Window</i> .....                   | 28   |
| 3.8 Evaluasi.....                                 | 29   |
| 3.8.1 <i>Mean absolute error</i> .....            | 29   |
| 3.8.2 <i>Mean squared error</i> .....             | 29   |
| 3.8.3 <i>Mean absolute percentage error</i> ..... | 29   |
| 3.8.4 <i>Root mean squared error</i> .....        | 30   |
| 3.8.5 <i>Directional statistic</i> .....          | 30   |
| BAB IV ANALISIS DAN RANCANGAN SISTEM.....         | 31   |

|                      |  |    |
|----------------------|--|----|
| 4.1                  | Analisis Permasalahan .....                          | 31 |
| 4.2                  | Rancangan Umum Sistem.....                           | 31 |
| 4.3                  | Data.....  | 33 |
| 4.4                  | Normalisasi Data.....                                | 33 |
| 4.5                  | Arsitektur RNN.....                                  | 35 |
| 4.6                  | <i>Unscented Kalman Filter</i> .....                 | 36 |
| 4.7                  | RNN dan UKF .....                                    | 38 |
| 4.8                  | Prosedur <i>Training</i> .....                       | 40 |
| 4.8.1                | Data latih .....                                     | 40 |
| 4.8.2                | <i>Preprocessing</i> .....                           | 40 |
| 4.8.3                | Inisialisasi Bobot Awal.....                         | 40 |
| 4.8.4                | Inisialisasi Parameter Training.....                 | 40 |
| 4.8.5                | Proses Update Bobot dengan UKF .....                 | 42 |
| 4.8.6                | Perhitungan Forward Pass.....                        | 42 |
| 4.8.7                | Perhitungan Backward Pass .....                      | 43 |
| 4.8.8                | Perhitungan Prediksi .....                           | 43 |
| 4.9                  | Rancangan Pengujian.....                             | 44 |
| BAB V                | IMPLEMENTASI .....                                   | 45 |
| 5.1                  | Lingkungan Implementasi .....                        | 45 |
| 5.2                  | Data.....  | 45 |
| 5.3                  | Normalisasi Data.....                                | 46 |
| 5.4                  | Pemisahan Data.....                                  | 48 |
| 5.5                  | Menentukan I/O JST .....                             | 49 |
| 5.6                  | Implementasi RNN .....                               | 50 |
| 5.7                  | Pengujian .....                                      | 59 |
| 5.7.1                | MAE.....   | 59 |
| 5.7.2                | MSE .....  | 60 |
| 5.7.3                | MAPE.....  | 60 |
| 5.7.4                | RMSE.....  | 61 |
| 5.7.5                | $D_{stat}$ .....                                     | 61 |
| BAB VI               | HASIL PENELITIAN DAN PEMBAHASAN .....                | 62 |
| 6.1                  | Pengujian Learning Rate.....                         | 63 |
| 6.2                  | Pengujian Noise UKF (Q dan R) .....                  | 65 |
| 6.3                  | Pengujian Parameter UKF .....                        | 66 |
| 6.4                  | Pengujian JST dan Ukuran <i>Sliding Window</i> ..... | 68 |
| 6.5                  | Perbandingan dengan RNN UKF dan MLP UKF.....         | 74 |
| 6.6                  | Nilai Output Prediksi .....                          | 77 |
| BAB VII              | KESIMPULAN .....                                     | 78 |
| 7.1                  | Kesimpulan .....                                     | 78 |
| 7.2                  | Saran .....  | 78 |
| DAFTAR PUSTAKA       | .....  | 80 |
| LAMPIRAN Nilai tukar | .....  | 83 |