

DAFTAR PUSTAKA

- Anton, H., & Rorres, C. (1995). *Aljabar Linear Elementer*. Jakarta: Erlangga.
- Askarzadeh, A., & Rashedi, E. (2018). Harmony search algorithm: Basic concepts and engineering applications. In *Intelligent Systems* (pp. 1-30).
- Bain, L. J., & Engelhardt, M. (1992). *Introduction to Probability and Mathematical Statistics*. California: Duxbury Press.
- Bishop, C.M. 1995. *Neural Network for Pattern Recognition*. New York: Oxford University Press.
- Blum, C., & Roli, A. (2003). Metaheuristics in Combinatorial Optimization: Overview and Conceptual Comparison. *ACM Computing Surveys*, 35(3), 268-308.
- Bonde, G., & Khaled, R. (2012). Stock price prediction using genetic algorithms and evolution strategies. In *Proceedings of the 2012 international conference on genetic and evolutionary methods* (pp. 10–15).
- Chandra, P., & Singh, Y. (2004). An Activation Function Adapting Training Algorithm for Sigmoidal Feedforward Networks. *Neurocomputing*, 61, 429-437.
- Geem, Z. W., Kim, J. H., & Loganathan, G. V. (2001). A New Heuristic Optimization Algorithm: Harmony Search. *Simulation*, 60-68.
doi:10.1177/003754970107600201
- Göçken, M., Özçalıcı, M., Boru, A., & Dosdoğru, A. T. (2016). Integrating metaheuristics and Artificial Neural Networks for improved stock price prediction. *Expert Systems with Applications*, 44, 320-331.
doi:<https://doi.org/10.1016/j.eswa.2015.09.029>.

Graupe, D. (2007). *Principle of Artificial Neural Networks* (2nd ed., Vol. 6). Chicago: World Scientific.

Hadavandi, E., Shavandi, H., & Ghanbari, A. (2010). Integration of Genetic Fuzzy Systems and Artificial Neural Networks for Stock Price Forecasting. *Knowledge-Based Systems*, 23(8), 800-808.

Heaton, J. (2015). *Artificial Intelligence for Humans* (Vol. Deep Learning and Neural Network). Chesterfield: Heaton Research Inc.

Hendikawati, P. (2010). Algoritma Levenberg Marquardt Untuk Training Feedforward Neural Network Pada Peramalan Data Time Series, Tesis, Departemen Matematika, Universitas Gadjah Mada, Yogyakarta.

Hermawan, A. (2006). *Jaringan Syaraf Tiruan, Teori, dan Aplikasi*. Yogyakarta: Penerbit Andi.

Ilommki, J., Laurila, H., & McAleer, M. (2018). Simple Market Timing with Moving Averages. Retrieved from <https://ssrn.com/abstract=3180614>

Kara, Y., Boyacioglu, M. A., & Baykan, O. K. (2011). Predicting direction of stock price index movement using artificial neural networks and support vector machine: The sample of the Istanbul Stock Exchange. *Expert Systems with Applications*, 38(5), 5311-5319. doi:<https://doi.org/10.1016/j.eswa.2010.10.027>

Karymshakov, K., & Abdykaprov, Y. (2012). Forecasting stock index movement with artificial neural networks: the case of Istanbul Stock Exchange. *Trakya University Journal of Social Science*, 14(2), 231-242.

Kattan, A., Abdullah, R., & Salam, R. A. (2010). Harmony Search Based Supervised Training of Artificial Neural Networks. *Intelligent Systems, Modelling and Simulation, International Conference on*, 105-110. doi:10.1109/ISMS.2010.31

- Kusumadewi, S. (2004). *Membangun Jaringan Saraf Tiruan menggunakan Matlab & Excel Link*. Yogyakarta: Graha Ilmu.
- Mahdavi, M., Fesanghary, M., & Damangir, E. (2007). An Improved Harmony Search Algorithm for Solving Optimization Problems. *Applied Mathematics and Computation*, 188, 1567-1579.
- Nikfarjam, A., Emadzadeh, E., & Muthaiyah, S. (2010). Text mining approaches for stock market prediction. *2010 The 2nd International Conference on Computer and Automation Engineering*, 4, pp. 256-260. doi:10.1109/ICCAE.2010.5451705
- Nor, S. M., & Wickremasinghe, G. (2014). The profitability of MACD and RSI trading rules in the Australian stock market. *Investment Management and Financial Innovations*, 194-199.
- Prasanna, S., & Ezhilmaran, D. (2013). An analysis on stock market prediction using data mining techniques. *International Journal of Computer Science & Engineering Technology*, 4(2), 49-51.
- Puspitaningrum, D. (2006). *Pengantar Jaringan Saraf Tiruan*. Yogyakarta: Penerbit Andi.
- Subanar. (2013). *Statistika Matematika*. Yogyakarta: Graha Ilmu.
- Talbi, E.-G. (1965). *Metaheuristics: From Design to Implementation*. United States of America: A John Wiley & Sons, INC.
- Tambunan, A. P. (2007). *Menilai Harga Wajar Saham (Stock Valuation)*. Jakarta: PT Elex Media Komputindo.
- Tandelilin, E. (2010). *Portofolio dan Investasi: Teori dan Aplikasi*. Yogyakarta: Kanisius.

- Wei, L. Y., & Cheng, C. H. (2012). A hybrid recurrent neural network model based on synthesis features to forecast the Taiwan stock market. *International journal of innovative computing, information & control*, 8(8), 5559-5571.
- Wlodzislaw, D., & Jankowski, N. (1999). Survey of neural transfer functions. *Neural Computing Surveys*, 2, 163-212.
- Yang, X. S. (2009). Harmony Search as a Metaheuristic Algorithm. In *Music-Inspired Harmony Search Algorithm* (pp. 1-14). doi:10.1007/978-3-642-00185-7_1