

DAFTAR PUSTAKA

- Abraham, B., & Ledolter, J. (1983). *Statistical Methods for Forecasting*. New York: John Wiley and Sons.,Inc.
- Cho, K., van Merriënboer, B., Gulcehre, C., Bahdanau, D., Bougares, F., Schwenk, H., & Bengio, Y. (2014). Learning Phrase Representations using RNN Encoder-Decoder for Statistical Machine Translation. *Proceedings of the 2014 Conference on Empirical Methods in Natural Language Processing (EMNLP)*, 1724–1734. <http://doi.org/10.3115/v1/D14-1179>
- Chung, J., Gulcehre, C., Cho, K., & Bengio, Y. (2014). Empirical Evaluation of Gated Recurrent Neural Networks on Sequence Modeling. *arXiv e-prints*, 1–9.
- Duchi, J., Hazan, E., & Singer, Y. (2011). Adaptive Subgradient Methods for Online Learning and Stochastic Optimization. *Journal of Machine Learning Research*, 12, 2121–2159. <http://doi.org/10.1109/CDC.2012.6426698>
- Fausett, L. (1994). *Fundamentals of Neural Networks: Architecture, Algorithms, and Applications*. New Jersey: Prentice Hall.
- Fu, R., Zhang, Z., & Li, L. (2016). Using LSTM and GRU Neural Network Methods for Traffic Flow Prediction. *31st Youth Academic Annual Conference of Chinese Association of Automation*.
- Gers, F. (2001). *Long Short-Term Memory in Recurrent Neural Networks*. Universität at Hannover.
- Hinton, G. E., Srivastava, N., & Swersky, K. (2012). *Lecture 6a- overview of mini-batch gradient descent. Neural Networks for Machine Learning Lecture 6a Overview of mini-batch gradient descent*.
- Hochreiter, S., & Schmidhuber, J. (1997). Long short-term memory. *Neural computation*, 9(8), 1735–80. <http://doi.org/10.1162/neco.1997.9.8.1735>
- Kaastra, I., & Boyd, M. (1999). Designing a neural network for forecasting financial and economic time series. *Neurocomputing*, 10(3), 215–236.
- Kiani, K. M., & Kastens, T. L. (2008). Testing forecast accuracy of foreign exchange rates: Predictions from feed forward and various recurrent neural network architectures. *Computational Economics*, 32(4), 383–406. <http://doi.org/10.1007/s10614-008-9144-4>
- Kolarik, T., & Rudorfer, G. (1994). Time Series Forecasting Using Neural Networks A Very Short Introduction to Artificial Neural Networks. *Proceedings of the International Conference on APL: The Language and Its Applications, September 11-15, 1994, Antwerp, Belgium*.

- Nielsen, M. A. (2015). *Neural Networks and Deep Learning*. Determination Press. Diambil dari <http://neuralnetworksanddeeplearning.com/>
- Olah, C. (2015). Understanding LSTM Networks. Diambil 20 Maret 2017, dari <http://colah.github.io/posts/2015-08-Understanding-LSTMs/>
- Restra, A. (2008). *Peramalan Kurs Rupiah Terhadap Dolar dengan Jaringan Syaraf Propagasi Balik*. Skripsi, Institut Pertanian Bogor.
- Ruder, S. (2016). An overview of gradient descent optimization algorithms. *Web Page*, 1–12. Diambil dari <http://arxiv.org/abs/1609.04747>
- Saini, S. S., Parkhe, O., & Khadtare, P. T. D. (2016). Analysis of Feedforward and Recurrent Neural Network in Forecasting Foreign Exchange Rate. *Imperial Journal of Interdisciplinary Research*, 2(6). Diambil dari <http://imperialjournals.com/index.php/IJIR/article/view/924>
- Samarasinghe, S. (2006). *Neural Networks for Applied Sciences and Engineering*. New York: Auerbach Publications. <http://doi.org/10.1017/CBO9781107415324.004>
- Setyawati, B. R., Creese, R. C., & Jaraiedi, M. (2003). Neural Networks for Univariate and Multivariate Time Series Forecasting. *Proceeding 2003 IIE Annu. Conf.*, (1).
- Shen, F., Chao, J., & Zhao, J. (2015). Forecasting exchange rate using deep belief networks and conjugate gradient method. *Neurocomputing*, 167, 243–253. <http://doi.org/10.1016/j.neucom.2015.04.071>
- Sihabuddin, A., Rosadi, D., & Winarko, E. (2014). A Second Correlation Method for Multivariate Exchange Rates Forecasting, 5(7), 30–33.
- Sihabuddin, A., Rosadi, D., & Winarko, E. (2015). Exchange Rates Forecasting Using Variable Length Moving Average - NARX. *International Journal of Computer Science and Information Security*, 13(9).
- Yao, J., & Tan, C. L. (2000). A case study on using neural networks to perform technical forecasting of forex. *Neurocomputing*, 34, 79–98.
- Zhang, G. P. (2003). Time series forecasting using a hybrid ARIMA and neural network model. *Neurocomputing*, 50, 159–175.