

## DAFTAR PUSTAKA

- Al-hnaity, Bashar., Abbod, Maysam, 2016. *Predicting Financial Time Series Data Using Hybrid Model*, Springer International Publishing Switzerland.
- Angelina, F.S., 2008, *Analisi Perbandingan Penggunaan Forward Contract Hedging Dengan Money Market Hedging Dalam Pembayaran Hutang Import PT.PINDAD (Persero)*, Skripsi (S-1) Bandung: Ekonomi Manajemen. Fakultas Bisnis dan Manajemen, Universitas Widyatama Bandung.
- Axler, S., 2002, *Linear Algebra Done Right (2nd ed.)*, Springer, ISBN 0-387-98258-2.
- Bonde, G., Khaled, R., 2002, *Stock Price Prediction Using Genetic Algorithm and Evolution Strategies*, University of Georgia, Athens.
- Campbell, D., Campbell, S., 2008, *Introduction to Regression and Data Analysis*, Statlab Workshop.
- Cortez, Paulo., Rocha, Miguel., Neves, Jose., 1998, *Genetic and Evolutionary Algorithms for Time Series Forecasting*, Departamento de Informatica Universidade do Minho Braga, Portugal.
- Damanhuri, D., 2008, *Globalisasi Pekenomian dan Kejahatan Ekonomi Internasional*, Bogor Agriculture University, Indonesia.
- Dasgupta, P., 1995, *Economics: A Very Short Introduction*, Oxford University Press, New York.
- eToro (Europe) Ltd, *Basic Forex Trading Guide*, <https://www.eto.com/learn/eToro-Forex-Trading-Guide.pdf>, diakses 18 Juli 2017.
- Freedman, David A., 2009, *Statistical Models: Theory and Practice*, Cambridge University Press.
- Grefenstette, J., 1986, *Optimization of Control Parameters for Genetic Algorithms*, IEEE Transactions on Systems, Man and Cybernetics.
- Hidayat, L., Siregar, D., Faisal, I., 2017, *Sistem Monitoring dan Prediksi Akademik Mahasiswa Menggunakan Algoritma Decision Tree C4.5*, Jurnal Sekolah Tinggi Teknik Harapan Medan.
- Holland, J. Henry., 1975, *Adaptation In Natural and Artificial Systems*, MIT Press.

- Kirchner, J., 1995, *Tools for Transforming Data*, Berkeley Seismology Lab, University of California, United States.
- Kramer, O., 2017, *Genetic Algorithm Essentials*, Springer International Publishing AG 2017
- Lestari, E.P., 2008, *Dampak Ketidakstabilan Nilai Tukar Rupiah Terhadap Permintaan Uang M2 di Indonesia*, Jurnal Ekonomi Pembangunan, Fakultas Ekonomi Universitas Terbuka, Jakarta.
- Lin, S., Chen, C., Lo, C., 2013, *Currency Exchange Rates Prediction Based on Linear Regression Analysis Using Cloud Computing*, Chung Yuan Christian University, Taoyuan, Taiwan, R.O.C.
- Machine Learning Group, 2014, *Machine Learning Strategies for Prediction*, Universite Libre De Bruxelles, Belgium.
- Mankiw, N.G., 2007, *Makroekonomi*, Edisi keenam, Jakarta: Erlangga.
- Martin, H., 2017, *Prediksi Nilai Tukar Dolar Amerika Terhadap Rupiah dengan Menggunakan Pengelompokan Sinyal Data dan Algoritma Genetika*, Universitas Gadjah Mada, Yogyakarta, Indonesia.
- Mitchell, M., 1995, *Genetic Algorithms: An Overview*, Santa Fe Institute.
- Mu'addab, H., 2011, *Pasar Valuta Asing (Foreign Exchange Market)*, Elhaf publishing.
- Muchlas, Z., 2015, *Faktor-Faktor yang Mempengaruhi Kurs Rupiah Terhadap Dolar Amerika Pasca Krisis (2000-2010)*, Jurnal JIBEKA Volume 9 Nomor 1.
- Pratomo, D. Suwarsito., 2010, *Analisis Regresi dan Korelasi Antara Pengunjung dan Pembeli Terhadap Nominal Pembelian di Indomaret Kedungmundu Semarang dengan Metode Kuadrat Terkecil*, Semarang, Jawa Tengah.
- Rogge, B.A., 1954, *Introduction to Economics*, Canada, D. Van Nostrand Company.
- Tibshirani, R., 2013, *Model Selection and Validation 2: Model Assesment, more Cross Validation*, California: Stanford.
- Tiong, C.O. L., Ngo, D.C.L., Lee, Y., 2013, *Forex Trading Prediction Using Linear Regression Line, Artificial Neural Network and Dynamic Time Warping Algorithms*, Sunway University, Malaysia.

Tlegenova, D., 2015, *Forecasting Exchange Rates Using Time Series Analysis: The*

*Sample of The Currency of Kazakhstan*, 118425, Singapore.

Suyanto, 2008, *Analisis Perubahan Kurs Rupiah Terhadap Dollar Amerika*, Fakultas Ekonomi Univeristas Muhammaidyah Surakarta.

Vekaria, K., Clack, C., 1998, *Selective Crossover in Genetic Algorithm: An Empirical Study*, Department of Computer Science, University College London.

Widyatmoko, Y.R., 2015, *Perizinan Kegiatan Usaha Penukaran Valuta Asing di Kota Bandar Lampung*, Fakultas hokum Universitas Lampung/

Yao J. dan Tan, C.L., 2000, "A case study on using neural networks to perform technical forecasting of forex", *Neurocomputing*, Vol.34 hal. 79-98, Elsevier.

Yeniwati, 2014, *Analisis Perubahan Kurs Rupiah Terhadap Dolar Amerika*, Fakultas Ekonomi Univerista Negeri Padang.