



DAFTAR PUSTAKA

- Alwee, R., dkk. (2013). Hybrid Support Vector Regression and Autoregressive Integrtaed Moving Average Models Improved by Particle Swarm Optimization for Property Crime Rates Forecasting with Economic Indicators. *The Scientific World Journal*, Article ID 951475, 11 pages. <http://dx.doi.org/10.1155/2013/951475>.
- Anton, Howard. (1991). *Elementary Linear Algebra Application, Sixth Edition*. John Wiley & Sons, Inc.
- Bazaraa, M. S., Jarvis, J.J., dan Sherali, H.D. (2010). *Linear Programming and Network Flows*. Fourth Edition. John Willey & Sons: New Jersey.
- Box, Jenkins, dan Reinsel. (2008). *Time Series Anlysis Forecasting and Control, Fourth Edition*. John Wiley & Sons.
- Bronson, Richard. (1996). *Teori dan soal-soal operations research*. Alih bahasa: Drs. Hans J. Wospakrik, ITB. Erlangga: Jakarta.
- Chen, Kuan-Yu dan Wang, Cheng-Hua. (2007). A hybrd SARIMA and support vector machines in forecasting the production values of the machinery industry in Taiwan. *Expert System with Applications* 32 (2007) 254-264.
- Cortez, Paulo. (2010). *Sensitivity Analysis for Time lag Selection to Forecast Seasonal Time Series using Neural Networks and Support Vector Machines*. Department of Information System/Algoritmi, University of Minho.
- Ding, Zhongxin. (2012). Application od Support Vector Machine Regression in Stock Price Forecasting. *Business, Economics, and Financial Sci., Manag.*, AISC 143, pp. 359-365.
- Gujarati, Damodar. (2004). *Basic Econometrics*. Fourth edition. The McGraw-Hill Companies.
- Gunn, Steve. (1998). *Support Vector Machines for Classification and Regression*. Image Speech and Intelligen Systems Group. University of Southampton.
- Han, Jiawei dan Kamber, Micheline. (2005). Data Mining: Concepts and Techniques. Second Edition, Elsevier: San Francisco.
- Hanke, J.E. dan Wichern, D.W. (2005). *Business Forecasting Version Eighth Edition*. Pearson.



Haykin, Simon. (2009). *Neural Networks and Learning Machines*. Third Edition. Pearson: New Jersey.

Hidayat, Ryan. (2013). *Sistem prediksi status gizi balita dengan menggunakan support vector regression*. Skripsi Fakultas Matematika dan Ilmu Pengetahuan Alam: IPB.

Hidayatulloh, T. (2014). Kajian Komparasi Penerapan Algoritma Support Vector Machine (SVM) dan Multilayer Perceptron (MLP) dalam Prediksi Indeks Saham Sektor Perbankan: Studi Kasus Saham LQ45 IDX BANK BCA. *Prosiding Seminar Nasional Inovasi dan Tren (SNIT) 2014*: Hal 262.

Hiller, F.S. dan Lieberman, G.J. (1990). *Pengantar riset operasi jilid 1*. Alih bahasa Ellen Gunawan, Ardi Wirda Mulia. Erlangga: Jakarta.

Jogiyanto. (2000). *Tes Portofolio dan Analisis Investasi. Edisi Kedua*. BPFE UGM: Yogyakarta.

Johnson dan Wichern. (2007). *Applied Multivariate Statistical Analysis. Sixth Edition*. Pearson Education, Inc.

Karatzoglou, Alexandros dan David Meyer. (2006). Support Vector Machines in R. *Journal of Statistical Software*, Volume 15, Issue 9. Khashei, Mehdi dan Bijari, Mehdi. (2011). A novel hybridization of artificial neural networks and ARIMA models for time series forecasting. *Applied Soft Computing* 11 (2011) 2664-2675.

Khashei, Mehdi dan Bijari, Mehdi. (2011). A novel hybridization of artificial neural networks and ARIMA models for time series forecasting. *Applied Soft Computing* 11 (2011) 2664-2675. Tersedia di ScienceDirect.

Khashei, Hamdani, dan Bijari. (2012). A novel hybrid classification model of artificial neural networks and multiple linear regression models. *Expert System with Applications* 39 (2012) 2606-2620. Tersedia di SciVerse ScienceDirect.

Lung, Chai, Chon. (2006). *Finding Kernel Function For Stock Market Prediction with Support Vector Regression*. Tesis. University Technology Malaysia.

Makridakis, S., Wheelwright, S.C., dan McGEE, V.E. (1999). *Metode dan Aplikasi Peramalan*. Edisi kedua. Binarupa Aksara: Jakarta.

Mustakim, Buono A., dan Hermadi I. (2015). Support vector regression untuk prediksi produktivitas kelapa sawit di Provinsi Riau. *Jurnal Sains, Teknologi dan Industri*, Vol. 12, No. 2, Juni 2015.pp.179-188.



- Nicholson. (1993). PWS *Linear Algebra with Applications*. Third Edition Publishing Company: Boston.
- Nugeraha, F. A. (2015). Proses klasifikasi teks pornografi berbahasa Indonesia berbasis machine learning. Skripsi Program Studi Teknologi Informasi, Fakultas Teknik UGM: Yogyakarta.
- Pai, Ping-Feng dan Lin, Chih-Sheng. (2005). A hybrid ARIMA and support vector machiner model in stock price forecasting. *Omega The International Journal of Management Science* 33 (2005) 497-505.
- Pan, F., Zhang, H. dan Xia, M. (2009). *A hybrid time series forecasting model using extreme learning machines*. Second International Conference on Intelligent Computation Technology and Automation.
- Parella, Francesco. (2007). *Online Support Vector Machines for Regression*. Thesis Department of Informatic Science: University of Genoa.
- Rao, S. S. (2009). *Engineering Optimization: Theory and Practice*. Fourth Edition. John Willey & Sons: New Jersey.
- Rosadi, Dedi. (2011). *Analisis Ekonometrika dan Runtun Waktu Terapan dengan R*. Aplikasi untuk bidang ekonomi, bisnis dan keuangan. ANDI OFFSET: Yogyakarta.
- Rosadi, Dedi. (2014). *Analisis Runtun Waktu dan Aplikasinya dengan R*. Gadjah Mada University Press: Yogyakarta.
- Russel, S.J. dan Norvig, Peter. (1995). *Artificial Intelligence A Modern Approach*. Prentice-Hall, Ins: New Jersey.
- Santosa, Budi. (2007). *Data Mining: Teknik Pemanfaatan Data untuk Keperluan Bisnis, Teori dan Aplikasi*. Graha Ilmu: Yogyakarta.
- Subanar. (2013). *Statistika Matematika*. Graha Ilmu: Yogyakarta.
- Widoatmodjo, Sawidji. (2005). *Cara Sehat Investasi di Pasar Modal Pengantar Menjadi Investor Profesional*. PT ELEX Media Komputindo: Jakarta.
- Smola, A.J., dan Scholkopf, Bernhard. (1998b). A Tutorial on Support Vector Regression. *NeuroCOLT Technical Report* NC-TR-98-030, Royal Holloway College, University of London, UK.
- Smola, A.J., dan Scholkopf, Bernhard. (2004). A Tutorial on Support Vector Regression. *Statistics and Computing* 14: 199-222.



Sunariyah. (2006). Pengantar Pengetahuan Pasar Modal. Edisi 5. UPP STIM YKPN: Yogyakarta.

Supriyanto, Heru. (2013). *Implementasi support vector machines untuk memprediksi arah pergerakan harga harian valuta asing (EUR/USD, GBP/USD, dan USD/JPY) dengan metode kernel trick menggunakan fungsi kernel radial basis function*. Universitas Brawijaya: Malang.

Tanagra. (2009). *Support vector machine for regression*.

Tay, Francis, E.H. dan Cao, Lijuan. (2001). Application of support vector machines in financial time series forecasting. *The International Journal of Management Science* 29 (2001): 309-317.

Terui, Nobuhiko dan van Dijk, H. K. (2002). Combined forecasts from linear and nonlinear time series models. *International Journal of Forecasting* 18 (2002) 421-438.

Tsay, R.S. (2010). *Analysis of Financial Time Series, Third Edition*. John Wiley & Sons.

Vapnik, V. N. (2000). *The Nature Statistical Learning Theory*. Second Edition. Springer

Wei, William, W.S. (2006). *Time Series Analysis Univariate and Multivariate Methods, Second Edition*. Pearson.

Yang, dkk . (2002). Support vector machine regression for volatile stock market prediction. *IDEAL* 2002, LNCS 2412, pp. 391-396.

Yao, Yukai, dkk. (2014). An Improved Grid Search Algoritma and Its Application in PCA and SVM Based Face Recognition. *Journal of Computational Information Systems* 10:3 (2014) 1219-1229. Tersedia di <http://www.Jofcis.com>.

Yasin, H., Prahutama, A., dan Utami, T.W. (2014). Prediksi harga saham menggunakan Support Vector Regression dengan algoritma Grid Search. *Media Statistika*, Vol.7, No.1, Juni 2014: 29-35.

Zhang, G.P. (2003). Time Series forecasting using hybrid ARIMA and neural network model. *Neurocomputing* 50 (2003) 159-175.