



## DAFTAR PUSTAKA

- Abramovich, F., Bailey, T.C., dan Sapatinas, T., 2000, Wavelet Analysis and Its Statistical Applications, *The Statistician*, 40, Part 1, pp. 1-29.
- Abraham, B dan Ledolter J., 1983, *Statistical Methods for Forecasting*, John Wiley and Son, New York.
- Anders, U. dan Korn, O., 1996, Model Selection in Neural Network, *ZEW Discussion Paper* 96-21.
- Avci, E., 2007, A New Optimum Feature Extraction and Classification Method for Speaker Recognition: GWPNN, *Expert Systems with Applications*, 32, pp. 485-498.
- Beylkin, G., 1992, On the Representation of Operators in Bases of Compactly Supported Wavelets, *SIAM Journal on Numerical Analysis*, 29, pp. 1716-1740.
- Billingsley, P., 1965, *Ergodic Theory and Information*, Wiley, New York.
- Billingsley, P., 1979, *Probability and Measure*, 2<sup>nd</sup> edition, Wiley-Interscience, New York.
- Bishop, C.M., 1995, *Neural Network for Pattern Recognition*, Oxford: Clarendon Press.
- Bjorn, V., 1995, Multiresolution Methods for Financial Time Series Prediction, *Proc. IEEE/IAFE 1995 Conf. Computational Intelligence for Financial Eng.* 97.
- Box, G.E.P. dan Cox D.R., 1964, An Analysis of Transformations, *Journal of the Royal Statistical Society B*, 26, pp. 211–246.
- Box, G.E.P., G.M. Jenkins. dan G.C. Reinsel, 1994, *Time Series Analysis: Forecasting and Control*, 3<sup>rd</sup> edition, New Jersey: Prentice-Hall, Inc.
- Brockwell, P.J. dan Davis, R.A., 1991, *Time Series: Theory and Methods*, 2<sup>nd</sup> edition, New York: Springer Verlag.
- Brockwell, P.J. and Davis, R.A., 2002, *Introduction to Time Series and Forecasting*, 2<sup>nd</sup> edition, New York: Springer Verlag.
- Bruce, A. G.. dan Gao, H.-Y., 1996, *Applied Wavelet Analysis with S-PLUS*, New York: Springer.
- Cannas, B., Fanni, A., Sias, G., Tronci, S. dan Zedda, M. K., 2005, River Flow Forecasting Using Neural Networks and Wavelet Analysis, *Geophysical Research Abstracts*, Vol. 7, 08651, SRef-ID: 1607-7962/gra/EGU05-A-08651, European Geosciences Union.



- Cheng, B. dan Titterington, D.M., 1994, Neural Networks: A Review from a Statistical Perspective, *Statistical Science*, 9, 2-54.
- Chen, Y., Yang, B., dan Dong, J., 2006, Time-series prediction using a local wavelet neural network, *Neurocomputing*, 69, pp. 449–465.
- Coifman, R. R. dan Donoho, D. L., 1995, Translation-Invariant De-Noising, In *Wavelets and Statistics* (Lecture Notes in Statistics, Volume 103), edited by A. Antoniadis dan G. Oppenheim. New York: Springer-Verlag, pp. 125-150.
- Cryer, J.D. dan Chan, K.S., 2008, *Time Series Analysis with Applications in R*, 2<sup>nd</sup> edition, New York: Springer.
- Dagum, E.B., 1982, Revisions of Time Varying Seasonal Filters, *Journal of Forecasting*, 1, pp. 173-187.
- Daubechies, I., 1992, *Ten Lectures on Wavelets*, Society for Industrial and Applied Mathematics, Philadelphia: SIAM.
- Dietz, S., 2010, *Autoregressive Neural Network Processes Univariate, Multivariate and Cointegrated Models with Application to the German Automobile Industry*, Dissertation, Universitat Passau, German.
- Donoho, D.L., dan Johnstone, I.M., 1995, Adapting to Unkown Smoothness Via Wavelet Shrinkage, *J. Am. Statist. Ass.*, 90, pp. 1200-1224.
- Donoho, D.L., Johnstone, I.M., Kerkyacharian, G. dan Picard, D., 1995, Wavelet Shrinkage: Asymptopia (with discussion)?, *J. R. Statist. Soc. B*, 57, pp. 301-369.
- Faraway, J. dan Chatfield, C., 1998, Time series forecasting with Neural Network: a Comparative Study Using the Airline Data, *Applied Statistics*, 47, pp. 231-250.
- Findley, D.F., Monsell, B. C., Bell, W. R., Otto, M. C. dan Chen. B. C., 1998, New Capabilities and Methods of the X-12-ARIMA Seasonal Adjustment Program, *Journal of Business and Economic Statistics*, 16, pp. 127-152.
- Gujarati, D.N., 2003, *Basic Econometrics*, International Edition, McGraw-Hill, New York.
- Güler, I. dan Übeyli, E. D., 2007, Implementing Wavelet/Probabilistic Neural Networks for Doppler Ultrasound Blood Flow Signals, *Expert Systems with Applications*, 33, pp. 162–170.
- Günther, F dan Fritsch, S., 2010, “neuralnet: Training of Neural Networks,” *The R Journal*, 2(1), pp. 30-38.
- Hall, P. dan Heyde, C.C., 1980, *Martingale Limit Theory and Its Application*, Academic Press, New York.



- Hamilton, J.D., 1994, *Time Series Analysis*, New Jersey: Princeton University Press.
- Hansen, J.V. dan Nelson, R.D., 2003, Forecasting and Recombining Time-Series Components by Using Neural Networks, *Journal of the Operational Research Society*, 54 (3), pp. 307–317.
- Haykin, H., 1999, *Neural Networks: A Comprehensive Foundation*, 2nd edition, Prentice-Hall, Oxford.
- Hipel, K.W. dan McLeod A.I., 1977, Advances in Box-Jenkins Modelling. Part 1, Model Construction, *Water Resources Research*, 13, pp. 567–575.
- Holt, C.C., 1957, Forecasting Seasonal and Trends by Exponentially Weighted Moving Averages, *Office of Naval Research, Memorandum*, No. 52.
- Kaashoek, J. F., dan Van Dijk, H. K., 2001, *Neural Networks as Econometric Tool*, Report EI 2001–05, Econometric Institute Erasmus University Rotterdam.
- Kaashoek, J.F., dan Van Dijk, H.K., 2002, Neural Network Pruning Applied to Real Exchange Rate Analysis, *Journal of Forecasting*, 21, pp. 559-577.
- Lang, M., Guo, H., Odegard, J. E., Burrus, C. S. dan Wells, R. O., 1995, Nonlinear Processing of a Shift Invariant DWT for Noise Reduction, In *Wavelet Applications II* (Proceedings of the SPIE 2491), edited by H. H. Szu, Bellingham, Washington: SPIE Press, pp. 640-651.
- Mallat, S. G., 1989, “A Theory for Multiresolution Signal Decomposition: The Wavelet Representation,” *IEEE Trans, Pattern Anal. Machine Intelligence*, 11, pp. 674-693.
- McLeod, A.I. dan Zhang, Y., 2008, Improved Subset Autoregression: With R Package, *Journal of Statistical Software*, vol 28, issue 2, pp. 1-28.
- Medeiros, M.C., Terasvirta, T. dan Rech, G., 2002, *Building Neural Network for Time Series: A Statistical Approach*, SSE/EFI Working Paper Series in Economics dan Finance No. 508.
- Miller, D. M., dan Williams, D., 2003, Shrinkage Estimators of Time Series Seasonal Factors and Their Effect on Forecasting Accuracy, *International Journal of Forecasting*, 19, pp. 669-684.
- Moller, M., 1997, *Efficient Training of Feed-Forward Neural Networks*, Ph.D.Thesis, Computer Science Department, Aarhus University.
- Murtagh, F., Starck, J.L., dan Renaud, O., 2004, On Neuro-Wavelet Modeling, *Decision Support Systems*, 37, pp. 475–484.
- Nason, G. P. dan Silverman, B. W., 1995, The Stationary Wavelet Transform and Some Statistical Applications, In *Wavelets and Statistics* (Lecture Notes in Statistics, Volume 103), edited by A. Antoniadis dan G. Oppenheim. New York: Springer-Verlag, pp. 281-299.



- Nason, G.P. dan von Sachs, R., 1999, Wavelets in Time Series Anlalysis, *Phil. Trans. R. Soc. Lond. A*, 357, pp. 2511-2526.
- Nelson, M., T. Hill, T. Remus dan M. O'Connor., 1999, Time Series Forecasting Using NNs: Should the Data Be Deseasonalized First? *Journal of Forecasting*, 18, pp. 59–367.
- Ogden, R.T., 1997, *Essential Wavelets for Statistical Applications and Data Analysis*, Boston: Birkhauser.
- Percival, D.B. dan Walden, A.T., 2000, *Wavelets Methods for Time Series Analysis*, Cambridge: Cambridge University Press.
- Popoola, A., Ahmad, S., dan Ahmad, K., 2007, *Fuzzy-Wavelet Method for Time Series Analysis*, submitted for the Degree of Doctor of Philosophy from the University of Surrey, England.
- Renaud, O., Stark, J.L. dan Murtagh, F., 2003, Prediction Based on a Multiscale Decomposition, *Int. Journal of Wavelets, Multiresolution and Information Processing*, vol. 1, no. 2, pp. 217-232.
- Riedmiller, M. dan Braun, H., 1993, A Direct Adaptive Method for Faster Backpropagation Learning: The RPROP Algorithm, *Proceedings of the IEEE International Conference on Neural Networks (ICCN)*, pp. 586-591.
- Riedmiller M., 1994, *Rprop - Description and Implementation Details*, Technical Report. University of Karlsruhe.
- Ripley, B.D., 1996, *Pattern Recognition and Neural Networks*, Cambridge University Press, Cambridge.
- Rumelhart, D.E. dan McClelland, J., 1986, Parallel Distributed Processing: *Explorations In the microstructures of Coginition*, Vol. 1. Cambridge: MIT Press.
- Sa'adah, U., Subanar, Guritno, S., Suhartono, 2010, Multiscale Seasonal Autoregressive for Forecasting Trend and Seasonal Time Series, *Proceedings of the Tenth Islamic Countries Conference on Statistical Sciences (ICCS-X)*, Vol. II, pp. 1079–1086.
- Sa'adah, U., Subanar, Guritno, S., Suhartono, 2015, Wavelet Neural Network Model Selection for Nonlinear-Seasonal Time Series Forecasting. *Global Journal of Pure and Applied Mathematics*, Vol. 11, Number 1, pp. 25-36.
- Sarle, W., 1994, Neural Network and Statistical Models. *In Proceeding 19th A SAS Users Group Int. Conf.*, pp. 1538-1550. Cary: SAS Institute.
- Seber, G.A.F dan Lee, A.J., 2003, *Linear Regression Analysis*, John Wiley and Sons, Inc, Hoboken, New Jersey.
- Sengur, A., Turkoglu, I., dan Ince, M. C., 2007, Wavelet Packet Neural Networks for Texture Classification, *Expert Systems with Applications*, 32, pp. 527–533.



- Serfling, R., 1890, *Approximation Theorems of Mathematical Statistics*, Willey, New York.
- Shensa, M. J., 1992, The Discrete Wavelet Transform: Wedding the à Trou and Mallat Algorithms, *IEEE Transactions on Signal Processing*, 40, pp. 2464-2482.
- Shin, T. dan Han, I., 2000, Optimal Signal Multi-Resolution by Genetic Algorithms to Support Artificial Neural Networks for Exchange-Rate Forecasting, *Expert Systems with Applications*, 18, pp. 257–269.
- Soltani, S., Boichu, D., Simard, P. dan Canu, S., 2000, The Long-term Memory Prediction by Multiscale Decomposition, *Signal Processing*, 80, pp. 2195-2205.
- Sprott, D.A., 2000, *Statistical Inference in Science*, Springer, New York.
- Stout, W.F., 1974, *Almost Sure Convergence*, Academic Press.
- Suhartono, 2007, *Feedforward Neural Networks untuk Pemodelan Runtun Waktu*, Disertasi, Universitas Gadjah Mada, Indonesia.
- Suhartono dan Subanar., 2006, The Effect of Decomposition Method as Data Preprocessing on Neural Networks Model for Forecasting Trend and Seasonal Time Series, *Jurnal Teknik Industri*, Vol. 8, No. 2, pp. 156-164.
- Suhartono dan Subanar, 2009, Development of Model Building Procedures in Wavelet Neural Networks for Forecasting Non-Stationary Time Series, *European Journal of Scientific Research*, 34, No. 3, pp. 416-427.
- Suhartono, Ulama, B.S.S. dan Endharta, A.J., 2010, Seasonal Time Series Data Forecasting by Using Neural Networks Multiscale Autoregressive Model, *American Journal of Applied Sciences*, 7 (10), pp. 1372-1378.
- Suja, S. dan Jerome, J., 2007, Power Signal Disturbance Classification Using Wavelet Based Neural Network, *Serbian Journal of Electrical Engineering*, Vol. 4, No. 1, pp. 71-83.
- Tang, Z., Almeida, C. dan Fishwick, P.A., 1991, Time Series Forecasting Using Neural Networks vs. Box-Jenkins Methodology, *Simulation*, 57:5, pp. 303-310.
- Teraesvirta, T., Lin, C. F. dan Granger, C. W. J., 1993, Power of the Neural Network Linearity Test, *Journal of Time Series Analysis*, 14, pp. 209-220.
- Trapletti, A., Leisch, F. and Hornik, K., 2000, “Stationary and Integrated Autoregressive Neural Network Processes,” *Neural Computation*, vol. 12, pp. 2427-2450.
- Unser, M., 1995, Texture Classification and Segmentation Using Wavelet Frames. *IEEE Transactions on Image Processing*, 4, pp. 1549-1560



- Vidakovic, B. dan Peter, M., 1994, *Wavelet for Kids: A Tutorial Introduction*, Duke University.
- Wei, W.W.S., 1994, *Time Series Analysis: Univariate and Multivariate Methods*, Addison-Wesley Publishing Co., USA.
- White, H., 1980, Nonlinear Regression on Cross-Section Data, *Econometrica*, pp. 721-746.
- White, H., 1989a, Some Asymptotic Results for Learning in Single Hidden Layer Feedforward Networks, *Journal of the American Statistical Association*, Vol. 84, No. 408, pp. 1003-1013.
- White, H., 1989b, Learning in Artificial Neural Networks: A statistical Perspective, *Neural Computation*, Vol. 1, pp. 425-464.
- White, H., 1989c, An Additional Hidden Unit Test for Neglected Nonlinearity in Multilayer Feedforward Networks, In *Proceedings of the International Joint Conference on Neural Networks*, Vol. 2, pp. 451-455, Washington, DC. IEEE Press, NY.
- White, H., 1999, *Asymptotic Theory for Econometricians*, Academic Press Inc., New York.
- White, H. and Domowitz, I., 1984, Nonlinear Regression with Dependent Observations, *Econometrica*, vol. 52, pp. 143-161.
- Winters, P.R., 1960, Forecasting Sales by Exponentially Weighted Moving Averages, *Management Science*. 6, pp. 324-342.
- Zhang, B-L., Coggins, R., Jabri, M.A., Dersch, D. dan Flower, B., 2001, Multiresolution Forecasting for Futures Trading Using Wavelet Decompositions, *IEEE Transactions on Neural Networks*, Vol. 12, No. 4, pp. 765-775.
- Zhang, B.-L. dan Dong, Z.-Y., 2001, An Adaptive Neural-Wavelet Model for Short Term Load Forecasting, *Electric Power Systems Research*, 59, pp. 121-129.
- Zhang, G., B.E. Patuwo dan M.Y. Hu., 1998, Forecasting with Artificial Neural Networks: The State of the Art. *International Journal of Forecasting*, 14, pp. 35-62.
- Zhang, G.P., 2003, Time Series Forecasting Using a Hybrid ARIMA and Neural Network Model, *Neurocomputing*, 50, pp. 159-175.
- Zhang G.P., dan Qi, M., 2005, Neural Network Forecasting for Seasonal and Trend Time Series, *European Journal of Operational Research*, Vol. 160, No.2, pp. 501-514.



Zhang, Q., 1997, Using Wavelet Network in Nonparametric Estimation, *IEEE Transactions on Neural Networks*, Vol. 8, No. 2, pp. 227-236.

Zhang, Q. dan Benveniste, A., 1992, Wavelet Networks, *IEEE Transactions on Neural Networks*, Vol. 3, No. 6, pp. 889-898.