



DAFTAR PUSTAKA

- Asshodiqi, A., 2015, Reaksi Pasar Modal terhadap Peristiwa Pelantikan Presiden Tahun 2014 (Event Study pada Saham LQ45, JII dan SMINFR18), *Jurnal Ilmiah Mahasiswa FEB*, Vol 3, No. 2, Universitas Brawijaya, Malang.
- Bain L.J., dan Engelhardt, M., 1992, *Introduction to Probability and Mathematical Statistics*, Duxbury Press, California.
- Bartsekas, D.P., 1995, *Nonlinear Programming*, Athena Scientific, Belmont.
- Chang, C.C., dan Lin, C.J., 2001, *Training ν -Support Vector Regression: Theory and Algorithms*, Departement of Computer Science and Informing Engineering, National Taiwan University.
- Dimiyati, H., 2014, Support Vector Regression (SVR) untuk Menganalisa Pergerakan Indeks Harga Saham Gabungan (IHSG) selama Pemilihan Umum 2014, *Skripsi*, Jurusan Matematika FMIPA UGM, Yogyakarta.
- Gubbi, J., Shilton, A., Palaniswami, M., dan Parker, M., 2007, *Real Solvent Accessibility Prediction using Adaptive Support Vector Regression*, IEEE, pp. 395-401.
- Halim, A., 2005, *Analisis Investasi Edisi Kedua*, Salemba Empat, Jakarta.
- Haykin, S., 1999, *Neural Networks: A Comprehensive Foundation*, Prentice Hall, United States.
- Humphrys, M., 1997, *Action Selection Methods using Reinforcement Learning*, Trinity Hall, Cambridge.
- Kim, M.L., dan Chong, T.T.L., 2013, Do Technical Analysis Outperform Novice Traders: Experimental Evidence, *Economic Bulletin*, Vol 33, No. 4, pp. 3080-3087
- MacKinlay, A.C., 1997, Event Studies in Economics and Finances, *Journal of Economic Literature*, Vol XXXV, pp. 13-39.
- Malkiel, B.G., 1973, *A Random Walk Down Wall Street*, W.W. Norton & Company, United States.
- Murfi, H., *SVM untuk Regresi*, Lecture Handout: Machine Learning, Universitas Indonesia, Depok.
- Pai, P.F. dan Lin, C.S., 2004, A Hybrid ARIMA and Support Vector Machines Model in Stock Price Forecasting, *OMEGA*, Vol. 33, pp. 497-505.



- Parella, F., 2007, Online Support Vector Regression, *Tesis*, Department of Information Science, University of Genoa, Italy.
- Platt, J.C., 1999. *Sequential Minimal Optimization: A Fast Algorithm for Training Support Vector Machines*. Microsoft Research: Tech. Rep. MSR-TR-98-14.
- Ramadhani, T.G., 2015, Analisis Sentimen Menggunakan Metode Naive Bayes Classifier dengan Model Dokumen Bernoulli dan Support Vector Machine, *Skripsi*, Jurusan Matematika FMIPA UGM, Yogyakarta.
- Rosadi, D., 2012, *Analisis Ekonometrika & Runtun Waktu Terapan dengan R*, ANDI, Yogyakarta.
- Santoso, B., 2007, *Data Mining: Teknik Pemanfaatan Data untuk Keperluan Bisnis*, Graha Ilmu, Yogyakarta.
- Scholkopf, B., Smola, A.J., Williamson, R.C., dan Bartlett, P.L., 2000. New Support Vector Algorithms, *Neural Computation 2000*, Vol. 12, pp. 1207-1245.
- Scholkopf, B. dan Smola, A.J., 2002, *Learning with Kernels*, MIT Press, Cambridge.
- Smola, A.J. dan Schölkopf, B., 1998. *A Tutorial on Support Vector Regression*. NeuroCOLT Tech. Rep. NC-TR-98-030, Royal Holloway College, University of London.
- Souza, C.R., 2010, *Kernel Function for Machine Learning Applications*, <http://crsouza.com/2010/03/kernel-functions-for-machine-learning-applications/>, diakses pada 20 Mei 2015 pukul 22.39 WIB.
- Vapnik, V., 1995, Support-Vector Network, *Machine Learning*, Vol. 20, No.3, pp. 273-297.
- Wibisono, Y., 2009, *Metode Statistik*, Gadjah Mada University Press, Yogyakarta.
- Zhang, H.H., 2014, *Cross Validation*, Lecture Handout, University of Arizona, United States.