

## DAFTAR PUSTAKA

- [1] R. Faza Inaku and J. C. Chandra, “Implementasi Data Mining dalam Prediksi Harga Saham Menggunakan Metode Long Short Term Memory (LSTM),” *Jurnal TICOM: Technology of Information and Communication*, vol. 12, no. 1, 2023.
- [2] Z. Jin, Y. Yang, and Y. Liu, “Stock closing price prediction based on sentiment analysis and LSTM,” *Neural Comput Appl*, vol. 32, no. 13, pp. 9713–9729, Jul. 2020, doi: 10.1007/s00521-019-04504-2.
- [3] M. Nasrudin, E. Setyowati, and S. S. May Wara, “Application of VAR-GARCH for Modeling the Causal Relationship of Stock Prices in the Mining Sub-sector,” *Jurnal Varian*, vol. 8, no. 1, pp. 89–96, Nov. 2024, doi: 10.30812/varian.v8i1.4239.
- [4] W. Lu, J. Li, Y. Li, A. Sun, and J. Wang, “A CNN-LSTM-based model to forecast stock prices,” *Complexity*, vol. 2020, 2020, doi: 10.1155/2020/6622927.
- [5] T. Bakit Prastyawan and R. Ariyasa Qadri, “UNBOXING ‘ICBP’ BUSINESS DURING PANDEMIC: HAS PRICE REFLECTED ACCOUNTING INFORMATION?,” 2022. [Online]. Available: [www.jraba.org](http://www.jraba.org)
- [6] Mandiri Sekuritas, “myor,” *Equity Research*, Nov. 2021.
- [7] Trimono and F. Agista, “Model ARMA-GARCH Prediksi Value-at-Risk pada Saham”.
- [8] N. Gupta and A. S. Jalal, “Integration of textual cues for fine-grained image captioning using deep CNN and LSTM,” *Neural Comput Appl*, vol. 32, no. 24, pp. 17899–17908, Dec. 2020, doi: 10.1007/s00521-019-04515-z.
- [9] A. Arimond SDGLabsai Sweden *et al.*, “NEURAL NETWORKS AND VALUE AT RISK IN ASSET MANAGEMENT A PREPRINT Acknowledgments: We are grateful for comments from Neural Networks and Value at Risk in Asset Management A PREPRINT Neural Networks and Value at Risk in Asset Management A PREPRINT.”
- [10] M. R. Firmansyah, R. Ilyas, and F. Kasyidi, “Klasifikasi Klimat Ilmiah Menggunakan Reccurent Neural Network,” 2020.

- [11] M. Maliki, Cholissodin. Imam, and N. Yudistira, “Prediksi Pergerakan Harga Cryptocurrency Bitcoin terhadap Mata Uang Ru[ia]h menggunakan Algoritme LSTM,” *Jurnal Pengembangan Teknologi Informasi dan Ilmu Komputer*, vol. 6, no. Vol. 6, No.7, p. 32593268, Jul. 2022.
- [12] V. D. Ta, C. M. Liu, and D. A. Tadesse, “Portfolio optimization-based stock prediction using long-short term memory network in quantitative trading,” *Applied Sciences (Switzerland)*, vol. 10, no. 2, Jan. 2020, doi: 10.3390/app10020437.
- [13] P. Aji Riyantoko and F. Agista, “Model ARMA-GARCH dan Ensemble ARMA-GARCH untuk Prediksi Value-at-Risk pada Portofolio Saham,” *Seminar Nasional Sains Data*, vol. 2022.
- [14] K. S. Moon and H. Kim, “Performance of deep learning in prediction of stock market volatility,” *Econ Comput Econ Cybern Stud Res*, vol. 53, no. 2, pp. 77–92, 2019, doi: 10.24818/18423264/53.2.19.05.
- [15] C. I. Garcia, F. Grasso, A. Luchetta, M. C. Piccirilli, L. Paolucci, and G. Talluri, “A comparison of power quality disturbance detection and classification methods using CNN, LSTM and CNN-LSTM,” *Applied Sciences (Switzerland)*, vol. 10, no. 19, pp. 1–22, Oct. 2020, doi: 10.3390/app10196755.
- [16] D. I. Asih Maruddani and D. Ispriyanti, “PEMODELAN HARGA SAHAM DENGAN GEOMETRIC BROWNIAN MOTION DAN VALUE AT RISK PT CIPUTRA DEVELOPMENT Tbk,” *JURNAL GAUSSIAN*, vol. 6, no. 2, pp. 261–270, 2020, [Online]. Available: <http://ejournal-s1.undip.ac.id/index.php/gaussian>
- [17] I. Athallah Taufik and A. Muhaimin, “Prediction of the Islamic Stock Price Index and Risk of Loss Using the LSTM (Long Short-Term Memory) and VaR (Value at Risk) Methods,” vol. 4, no. 1, pp. 11–22, doi: 10.3390/xxxxx.
- [18] R. Andespa and D. I. Asih Maruddani, “EXPECTED SHORTFALL DENGAN EKSPANSI CORNISH-FISHER UNTUK ANALISIS RISIKO INVESTASI SEBELUM DAN SESUDAH PANDEMI COVID-19 DILENGKAPI GUI R,” vol. 11, no. 2, pp. 173–182, 2022, [Online]. Available: <https://ejournal3.undip.ac.id/index.php/gaussian/>

- [19] A. Arfan and L. ETP, “Perbandingan Algoritma Long Short-Term Memory dengan SVR Pada Prediksi Harga Saham di Indonesia,” *PETIR*, vol. 13, no. 1, pp. 33–43, Mar. 2020, doi: 10.33322/petir.v13i1.858.
- [20] M. L. Brocardo, I. Traore, I. Woungang, and M. S. Obaidat, “Authorship verification using deep belief network systems,” *International Journal of Communication Systems*, vol. 30, no. 12, Aug. 2019, doi: 10.1002/dac.3259.
- [21] C. Yinka-Banjo, M. I. Akinyemi, and B. Er-Rabbany, “Stock Market Prediction Using a Hybrid of Deep Learning Models,” *INTERNATIONAL JOURNAL OF FINANCIAL STUDIES*, vol. 2, no. 2, pp. 1–16, 2023, doi: 10.2022/ijfsem.v2i2.111.
- [22] H. Widiputra, A. Mailangkay, and E. Gautama, “Multivariate CNN-LSTM Model for Multiple Parallel Financial Time-Series Prediction,” *Complexity*, vol. 2021, 2021, doi: 10.1155/2021/9903518.
- [23] B. S. Kim and T. G. Kim, “Cooperation of simulation and data model for performance analysis of complex systems,” *International Journal of Simulation Modelling*, vol. 18, no. 4, pp. 608–619, Dec. 2019, doi: 10.2507/IJSIMM18(4)491.
- [24] H. Y. Kim and C. H. Won, “Forecasting the volatility of stock price index: A hybrid model integrating LSTM with multiple GARCH-type models,” *Expert Syst Appl*, vol. 103, pp. 25–37, Aug. 2020, doi: 10.1016/j.eswa.2018.03.002.
- [25] P. Aji Riyantoko, T. Maulana Fahrudin, K. Maulida Hindrayani, and E. Maya Safitri, “ANALISIS PREDIKSI HARGA SAHAM SEKTOR PERBANKAN MENGGUNAKAN ALGORITMA LONG-SHORT TERMS MEMORY (LSTM),” *Seminar Nasional Informatika*, vol. 2020.
- [26] A. Yadav, C. K. Jha, and A. Sharan, “Optimizing LSTM for time series prediction in Indian stock market,” in *Procedia Computer Science*, Elsevier B.V., 2020, pp. 2091–2100. doi: 10.1016/j.procs.2020.03.257.
- [27] S. Borovkova and I. Tsiamas, “An ensemble of LSTM neural networks for high-frequency stock market classification,” *J Forecast*, vol. 38, no. 6, pp. 600–619, Sep. 2019, doi: 10.1002/for.2585.
- [28] N. C. Petersen, F. Rodrigues, and F. Camara Pereira, “Multi-output Bus Travel Time Prediction with Convolutional LSTM Neural Network.”

- [29] F. Seru, “ANALISIS RISIKO VAR DAN CVAR PADA HASIL PREDIKSI HARGA SAHAM PT. ASTRA INTERNATIONAL TBK,” Bulan Juni, 2023. [Online]. Available: <http://journal.umpo.ac.id/index.php/silogisme>
- [30] G. Zhang, B. E. Patuwo, and M. Y. Hu, “Forecasting with artificial neural networks: The state of the art,” 1998.
- [31] R. J. Hyndman and A. B. Koehler, “Another look at measures of forecast accuracy,” *Int J Forecast*, vol. 22, no. 4, pp. 679–688, Oct. 2006, doi: 10.1016/j.ijforecast.2006.03.001.
- [32] I. Nabillah and I. Ranggadara, “Mean Absolute Percentage Error untuk Evaluasi Hasil Prediksi Komoditas Laut,” *JOINS (Journal of Information System)*, vol. 5, no. 2, pp. 250–255, Nov. 2020, doi: 10.33633/joins.v5i2.3900.
- [33] A. M. Elshewey, M. M. Jamjoom, and E. H. Alkhamash, “An enhanced CNN with ResNet50 and LSTM deep learning forecasting model for climate change decision making,” *Sci Rep*, vol. 15, no. 1, Dec. 2025, doi: 10.1038/s41598-025-97401-9.