

DAFTAR PUSTAKA

- [1] S. Midesia, “Dampak Covid-19 Pada Pasar Saham Syariah di Indonesia,” *Jurnal Penelitian Ekonomi Akuntansi (JENSI)*, vol. 4, no. 1, hal. 68–79, 2020, doi: 10.33059/jensi.v4i1.2663.
- [2] Y. D. Purwanti dan P. Nurastuti, “Pengaruh Analisis Fundamental dan Risiko Sistematis Terhadap Harga Saham Pada Pasar Modal Syariah,” *EKOMABIS*, vol. 1, no. 1, hal. 103, 2020, doi: 10.37366/ekomabis.v1i01.12.
- [3] L. P. Dewi, Y. A. Pradana, R. A. Andyani, A. S. N. A. Y. Putri, M. Isa, I. Susila, dan S. N. Azizah, “Analisis Prediksi Gerakan Saham Syariah JII70: Pendekatan Regresi Linier Berganda terhadap Faktor-Faktor Ekonomi dan Pasar Global,” *Jurnal Keilmuan Dan Keislaman*, vol. 3, no. 2, hal. 68–75, Jan. 2024, doi: 10.23917/jkk.v3i2.250.
- [4] R. Sutriyadi, “Pengaruh ROA, ROE, EPS dan NPM Terhadap Harga Saham Indeks LQ45 Tahun 2018-2022,” *Jurnal Lentera Akuntansi*, vol. 8, no. 1, hal. 249, 2023, doi: 10.34127/jrakt.v8i1.864.
- [5] F. D. Effendi dan T. Haryati, “Pengaruh Faktor Fundamental Keuangan dan Makro Ekonomi Terhadap Harga Saham pada Perusahaan BUMN yang Terdaftar di BEI Periode 2016-2020,” *KOMPAK*, vol. 15, no. 1, 2022, doi: 10.51903/kompak.v15i1.601.
- [6] I. D. S. Ilfa, H. Irawan, dan A. D. S. Mulya, “Peran Bank Syariah Indonesia dalam Pembangunan Ekonomi Nasional,” *Asy-Syarikah: Jurnal Lembaga Keuangan, Ekonomi dan Bisnis Islam*, vol. 3, no. 2, hal. 1–12, 2021.
- [7] K. M. Hindrayani, I. G. S. Mas Diyasa, P. A. Riyantoko, dan T. M. Fahrudin, “Studi Literatur Mengenai Prediksi Harga Saham Menggunakan Machine Learning,” *Prosiding Seminar Nasional Informatika Bela Negara*, vol. 1, hal. 71–75, 2020, doi: 10.33005/santika.v1i0.20.
- [8] E. Patriya, “Implementasi Support Vector Machine pada Prediksi Harga Saham Gabungan (IHSG),” *Jurnal Ilmiah Teknologi dan Rekayasa*, vol. 25, no. 1, hal. 1–15, 2020.
- [9] H. Hersugondo, I. Ghazali, E. Handriani, T. Trimono, dan I. D. Pamungkas, “Price Index Modeling and Risk Prediction of Sharia Stocks in Indonesia,”

- Economies*, vol. 10, no. 1, hal. 17, Jan. 2022, doi: 10.3390/economies10010017.
- [10] R. N. Annisa, S. Faisal, dan Y. Cahyana, “Prediksi Harga Saham Bank Rakyat Indonesia Menggunakan Algoritma Linear Regression dan Support Vector Regression,” *Scientific Student Journal for Information, Technology and Science*, vol. 6, no. 1, hal. 47–54, Jan. 2025.
- [11] K. Suphawan, R. Kardkasem, dan K. Chaisee, “A Gaussian Process Regression Model for Forecasting Stock Exchange of Thailand,” *Trends in Sciences*, vol. 19, no. 6, hal. 3045, 2022.
- [12] M. F. Rizkilloh dan S. Widiyanesti, “Prediksi Harga Cryptocurrency Menggunakan Algoritma Long Short Term Memory (LSTM),” *Jurnal RESTI (Rekayasa Sistem dan Teknologi Informasi)*, vol. 6, no. 1, hal. 1–8, 2022, doi: 10.29207/resti.v6i1.3630.
- [13] A. Arfan and L. Etp, “Perbandingan Algoritma Long Short-Term Memory dengan SVR pada Prediksi Harga Saham di Indonesia,” *Petir*, vol. 13, no. 1, 2020, doi: 10.33322/petir.v13i1.858.
- [14] Idham, M. G. T. Akbar, S. Panggabean, and M. Noor, “Perbandingan Prediksi Harga Saham Dengan Menggunakan LSTM GRU Dengan Transformer,” *Smart Computing Journal*, vol. 11, no. 1, 2022, doi: 10.30591/smartcomp.v11i1.3185.
- [15] P. A. Riyantoko, T. M. Fahrudin, D. A. Prasetya, T. Trimono, dan T. D. Timur, “Analisis Sentimen Sederhana Menggunakan Algoritma LSTM dan BERT untuk Klasifikasi Data Spam dan Non-Spam,” *Prosiding Seminar Nasional Sains Data*, vol. 2, no. 1, hal. 103–111, Des. 2022, doi: 10.33005/senada.v2i1.53.
- [16] M. D. Prasad, P. Pragada, P. Pallavi, M. Triveni, dan M. S. Praneeth, “Graphical Interface for Market Asset Pricing Estimation with LSTM,” *Journal of Pharmaceutical Negative Results*, vol. 13, Special Issue 05, hal. 1348–1364, Nov. 2022, doi: 10.47750/pnr.2022.13.S05.212.
- [17] M. K. Ho, H. Darman, dan S. Musa, “Stock Price Prediction Using ARIMA, Neural Network and LSTM Models,” *Journal of Physics: Conference Series*, vol. 1988, hal. 012041, 2021, doi: 10.1088/1742-6596/1988/1/012041.

- [18] A. Sunki, C. Satyakumar, G. S. Narayana, V. Koppera, dan M. Hakeem, "Time Series Forecasting of Stock Market Using ARIMA, LSTM and FB Prophet," *MATEC Web of Conferences*, vol. 392, hal. 01163, 2024, doi: 10.1051/mateconf/202439201163.
- [19] A. N. Sadon, S. Ismail, A. Khamis, dan M. U. Tariq, "Heteroscedasticity Effects as Component to Future Stock Market Predictions Using RNN-Based Models," *PLOS ONE*, vol. 19, no. 5, hal. e0297641, 2024, doi: 10.1371/journal.pone.0297641.
- [20] E. O. Gultom dan M. I. Irawan, "Prediksi Harga Saham Jangka Pendek di Indonesia Menggunakan Metode Gaussian Process Regression," *Jurnal Teknologi dan Sistem Komputer*, vol. 11, no. 2, pp. A58–A63, 2022. doi: 10.12962/j23373520.v11i2.76914.
- [21] M. H. Jarwadi, A. Jusuf, P. S. Palar, dan L. Gunawan, "Optimizing crash box design for enhanced vehicle safety: A Gaussian process," *Prosiding SNTTM XXI*, vol. 21, no. 1, Okt. 2023, doi: 10.71452/pqbt8a56.
- [22] W. Bukhari, W. Waqas, and S.-M. Hong, "Real-time prediction and gating of respiratory motion in 3D space using extended Kalman filters and Gaussian process regression network," *Physics in Medicine and Biology*, vol. 61, no. 5, pp. 1947-1967, 2016, doi: 10.1088/0031-9155/61/5/1947.
- [23] J. Wang, "An Intuitive Tutorial to Gaussian Process Regression," *Computing in Science & Engineering*, arXiv:2009.10862v5, Jan. 28, 2024. [Online]. Available: <https://arxiv.org/abs/2009.10862>
- [24] X. Wen and W. Li, "Time Series Prediction Based on LSTM-Attention-LSTM Model," *IEEE Access*, vol. 11, pp. 48322-48331, 2023, doi: 10.1109/ACCESS.2023.3276628.
- [25] S. Hochreiter and J. Schmidhuber, "Long short-term memory," *Neural Computation*, vol. 9, no. 8, pp. 1735-1780, Nov. 1997, doi: 10.1162/neco.1997.9.8.1735.
- [26] K. Thurnhofer-Hemsi, E. López-Rubio, M. A. Molina-Cabello, and K. Najarian, "Radial Basis Function Kernel Optimization for Support Vector Machine Classifiers," *arXiv preprint arXiv:2007.08233*, 2020.
- [27] K. Nguyen, J. Krumm, and C. Shahabi, "Gaussian Process for Trajectories," in *Spatial Gems*, vol. 2, pp. 37-48, 2023.

- [28] S. Mirshekari, M. Moradi, H. Jafari, M. Jafari, dan M. Ensaf, "Enhancing Predictive Accuracy in Pharmaceutical Sales Through An Ensemble Kernel Gaussian Process Regression Approach," *arXiv preprint arXiv:2404.19669*, 15, 2024.
- [29] U. Nur 'Aeni, A. L. Prasasti, dan M. Kallista, "Prediksi Jumlah Penumpang dan Penambahan Gerbong Kereta Api Menggunakan Metode Support Vector Regression (SVR)," *e-Proceeding of Engineering*, vol. 7, no. 2, hal. 4919, 2020.
- [30] A. A. Suryanto dan A. Muqtadir, "Penerapan Metode Mean Absolute Error (MAE) dalam Algoritma Regresi Linear untuk Prediksi Produksi Padi," *SAINTEKBU*, vol. 11, no. 1, pp. 78–83, Feb. 2019. doi: 10.32764/saintekbu.v11i1.298.
- [31] T. O. Hodson, "Root-mean-square error (RMSE) or mean absolute error (MAE): when to use them or not," **Geoscientific Model Development**, vol. 15, pp. 5481–5487, 2022.
- [32] I. Nabillah dan I. Ranggadara, "Mean Absolute Percentage Error untuk Evaluasi Hasil Prediksi Komoditas Laut," *Journal of Information System*, vol. 5, no. 2, hal. 250–255, 2020, doi: 10.33633/joins.v5i2.3900.
- [33] E. Khumaedi, "Pengaruh Disiplin dan Motivasi Kerja terhadap Kinerja Pegawai pada Dinas Sentra Operasi Terminal PT. Angkasa Pura II," *Jurnal Ilmiah Manajemen dan Bisnis*, vol. 2, no. 1, pp. 66–77, Mar. 2016.
- [34] Y. Cahyadi and N. Windirah, "Efektivitas Program KUR Mikro untuk UMKM di Bank Rakyat Indonesia (Persero) Tbk Unit Bangkahulu," *J. Agristan*, vol. 3, no. 1, pp. 54, 2021.
- [35] R. R. Sari, L. Marnisah, and F. Zamzam, "Pengaruh Kualitas Pelayanan, Kualitas Produk dan Citra Bank Terhadap Kepuasan Nasabah Era COVID-19 (Studi Kasus di PT. Bank Mandiri Kantor Cabang Palembang)," *Integritas Jurnal Manajemen Profesional (IJMPro)*, vol. 2, no. 2, 2021.
- [36] H. S. Saharuddin, "Analisis Kinerja Keuangan PT. Bank Negara Indonesia (Persero) Tbk. Tahun 2019-2020," *Institut Bisnis dan Keuangan Nitro Makassar*, 2021.
- [37] L. Rahmawati, E. W. H. Budianto, and N. D. T. Dewi, "Pemetaan Topik Penelitian Seputar Bank Tabungan Negara (BTN) Syariah dan Konvensional: Studi

Bibliometrik VOSviewer dan Literature Review," *Universitas Islam Negeri Maulana Malik Ibrahim Malang*, 2023.

- [38] I. D. Sukardi, H. Irawan, and A. D. S. Mulya, "Peran Bank Syariah Indonesia dalam Pembangunan Ekonomi Nasional," *Asy-Syarikah: Jurnal Lembaga Keuangan, Ekonomi dan Bisnis Islam*, vol. 3, no. 2, pp. 1-12, 2021.
- [39] E. P. Sari, D. Cahyono, dan R. M. Aspirandi, "Nilai Perusahaan pada Perusahaan Badan Usaha Milik Negara (BUMN): Kajian Sistematis," *Journal of Management (SME's)*, vol. 14, no. 2, pp. 133–151, 2021.
- [40] K. Karsam, "Pengaruh Strategi Bisnis Terhadap Sistem Pengendalian Manajemen – Studi pada BUMN Kategori Industri Strategis di Indonesia," *Jurnal Dinamika Akuntansi dan Bisnis*, vol. 4, no. 1, pp. 113–124, 2017. doi: 10.24815/jdab.v4i1.6792.
- [41] S. Adiguno, Y. Syahra, and M. Yetri, "Prediksi Peningkatan Omset Penjualan Menggunakan Metode Regresi Linier Berganda," *Jurnal Sistem Informasi Triguna Dharma (JURSI TGD)*, vol. 1, no. 4, pp. 1-7, 2022.
- [42] A. Fadilah, H. Wiharno, dan S. N. Nurfatimah, "Pengaruh Harga Saham, Return Saham, Volatilitas Harga Saham, Ukuran Perusahaan dan Volume Perdagangan Saham terhadap Bid-Ask Spread Saham," *Prosiding FRIMA (Festival Riset Ilmiah Manajemen dan Akuntansi)*, no. 6, pp. 212–226, 2023.
- [43] W. Hastomo, N. Aini, A. S. B. Karno, dan L. M. R. Rere, "Metode Pembelajaran Mesin untuk Memprediksi Emisi Manure Management," *Jurnal Nasional Teknik Elektro dan Teknologi Informasi*, vol. 11, no. 2, pp. 131–139, Mei 2022.
- [44] D. A. Prasetya, A. P. Sari, M. Idhom, dan A. Lisanthoni, "Optimizing Clustering Analysis to Identify High-Potential Markets for Indonesian Tuber Exports". *Indonesian Journal of Electronics, Electromedical Engineering, and Medical Informatics*, vol. 7, no. 1, hal. 113–122, Feb. 2025, doi: 10.35882/skzqbd57.
- [45] M. Idhom, D. A. Prasetya, P. A. Riyantoko, T. M. Fahrudin, dan A. P. Sari, "Pneumonia classification utilizing VGG-16 architecture and convolutional neural network algorithm for imbalanced datasets," *TIERS*, vol. 4, no. 1, hal. 73–82, 2023, doi: 10.38043/tiers.v4i1.4380.
- [46] D. A. Prasetya dan T. P. Anggriawan, "Implementation of information technology to enhance institutional presence," *dalam Proc. 9th Int. Seminar of Research*

- Month (ISRM), Nusantara Sci. Technol. Proc.*, vol. 2025, hal. 242–245, Mei 2025, doi: 10.11594/nstp.2025.4737.
- [47] C. Luo, T. Ma, and M. Cucuringu, “Spatial-Temporal Stock Movement Prediction and Portfolio Selection based on the Semantic Company Relationship Graph,” *SSRN*, Jan. 18, 2024. [Online]. Available: <https://ssrn.com/abstract=4699179> or <http://dx.doi.org/10.2139/ssrn.4699179>.
- [48] H. Karmila and S. Yuliyatini, “Systematic Literature Review: Metode Normalisasi Data yang Efektif pada Deteksi Penyakit Diabetes Menggunakan Machine Learning (Algoritma K-Nearest Neighbors),” *JSRD*, vol. 6, no. 1, Jun. 2024, doi: 10.56670/jsrd.v6i1.436.
- [49] I. G. S. Mas Diyasa, D. A. Prasetya, H. A. Cahyani Kuswardhani, dan C. Halim, “Detection of Abnormal Human Sperm Morphology Using Support Vector Machine (SVM) Classification,” *Inf. Tech. Int. J.*, vol. 2, no. 2, 2024, doi: 10.33005/itij.v2i2.
- [50] X. Wang and H. Shimazaki, “Revisiting Gradient Descent: A Dual-Weight Method for Improved Learning,” arXiv:2503.11965v1 [cs.LG], Mar. 15, 2025. [Online]. Available: <https://arxiv.org/abs/2503.11965>
- [51] X. Shi, D. Jiang, W. Qian, dan Y. Liang, "Application of the Gaussian Process Regression Method Based on a Combined Kernel Function in Engine Performance Prediction," *ACS Omega*, vol. 7, no. 45, pp. 41732–41743, 2022. doi: 10.1021/acsomega.2c05952.
- [52] P. A. Riyantoko, T. M. Fahrudin, K. M. Hindrayani, dan E. M. Safitri, "Analisis Prediksi Harga Saham Sektor Perbankan Menggunakan Algoritma Long-Short Terms Memory (LSTM)," *Peran Digital Society dalam Pemulihan Pasca Pandemi*, vol. 1, no. 1, pp. 1–7, Dec. 2020.
- [53] R. Julian dan M. R. Pribadi, "Peramalan Harga Saham Pertambangan Pada Bursa Efek Indonesia (BEI) Menggunakan Long Short Term Memory (LSTM)," *JATISI (Jurnal Teknik Informatika dan Sistem Informasi)*, vol. 8, no. 3, pp. 1570–1580, Sep. 2021. doi: 10.35957/jatisi.v8i3.1159.