

DAFTAR PUSTAKA

- [1] H. Romli, M. Febrianti Wulandari, and T. Sartika Pratiwi, “FAKTOR-FAKTOR YANG MEMPENGARUHI VOLATILITAS HARGA SAHAM PADA PT WASKITA KARYA TBK”, [Online]. Available: www.idx.co.id
- [2] B. Jange, “Prediksi Volatilitas Indeks Harga Saham Gabungan Menggunakan GARCH,” *ARBITRASE: Journal of Economics and Accounting*, vol. 4, no. 1, pp. 1–6, Jul. 2023, doi: 10.47065/arbitrase.v4i1.1122.
- [3] S. Sihombing, M. Rizky Nasution, and I. Sadalia, “Analisis Fundamental Cryptocurrency terhadap Fluktuasi Harga: Studi Kasus Tahun 2019-2020,” *Jurnal Akuntansi, Keuangan, dan Manajemen*, vol. 2, no. 3, pp. 213–224, Jun. 2021, doi: 10.35912/jakman.v2i3.373.
- [4] A. Lestari, “PERBEDAAN KINERJA KEUANGAN PERUSAHAAN PADA PERUSAHAAN SUB SEKTOR KOSMETIK DAN BARANG KEPERLUAN RUMAH TANGGA YANG TERDAFTAR DI BEI TAHUN 2016-2022,” UNIVERSITAS ISLAM KADIRI, 2024.
- [5] N. W. Nugroho and V. I. Dewi, “Analisis Forecasting Volatilitas Saham PT Goto GojekTokopedia Dengan Metode ARCH-GARCH.”
- [6] H. R. Trifanni, D. Permana, N. Amalita, and A. A. Putra, “Time Series ARIMA and Asymmetric GARCH Modeling on Stock Return at PT. Telecommunication Indonesia Tbk.”
- [7] N. Amelia, “Pemodelan Volatilitas Menggunakan Metode Constant Conditional Correlation Multivariate Garch Pada Pasar Modal Indonesia,” Institut Teknologi Sepuluh Nopember, 2015.
- [8] Y. Wang and C. Wu, “Forecasting energy market volatility using GARCH models: Can multivariate models beat univariate models?,” *Energy Econ*, vol. 34, no. 6, pp. 2167–2181, Nov. 2012, doi: 10.1016/j.eneco.2012.03.010.
- [9] A. Lanza, M. Manera, and M. McAleer, “Modeling dynamic conditional correlations in WTI oil forward and futures returns,” *Financ Res Lett*, vol. 3, no. 2, pp. 114–132, Jun. 2006, doi: 10.1016/j.frl.2006.01.005.
- [10] P. Katsiampa, S. Corbet, and B. Lucey, “Volatility spillover effects in leading cryptocurrencies: A BEKK-MGARCH analysis,” *Financ Res Lett*, vol. 29, pp. 68–74, Jun. 2019, doi: 10.1016/j.frl.2019.03.009.

- [11] Aldrin Alexander, “Analisis Kelayakan Investasi Saham Perusahaan (Studi Kasus Pada PT. Kino Indonesia.TBK),” *MASMAN: Master Manajemen*, vol. 2, no. 2, pp. 109–116, May 2024, doi: 10.59603/masman.v2i2.498.
- [12] S. Fajar Hari and S. Nur, “PENGARUH RETURN ON ASSETS DAN DEBT TO EQUITY RATIO TERHADAP HARGA SAHAM PADA PT MUSTIKA RATU Tbk PERIODE 2009-2022,” *JORAPI: Journal of Research and Publication Innovation*, vol. 2, no. 4, 2024, [Online]. Available: <https://jurnal.portalpublikasi.id/index.php/JORAPI/index>
- [13] R. Widiawati Watung, V. Ilat, F. Ekonomi dan Bisnis, and J. Akuntansi Universitas Sam Ratulangi Manado, “PENGARUH RETURN ON ASSET (ROA), NET PROFIT MARGIN (NPM), DAN EARNING PER SHARE (EPS) TERHADAP HARGA SAHAM PADA PERUSAHAAN PERBANKAN DI BURSA EFEK INDONESIA PERIODE 2011-2015,” vol. 4, no. 2, pp. 518–529, 2016.
- [14] M. F. Qudratullah, “Perbandingan Berbagai Model Conditionally Heteroscedastic Time Series Dalam Analisis Risiko Investasi Saham Syariah Dengan Metode Value At Risk,” *Jurnal Fourier*, vol. 2, no. 1, pp. 1–9, 2013.
- [15] D. Kayla, P. Mayari, C. Cupian, and S. A. Noven, “Estimasi Peramalan Volatilitas Return Saham Perusahaan Sektor Energi Pada Indeks Saham Syariah Indonesia (ISSI),” *Jurnal Inovasi Ekonomi Syariah dan Akuntansi*, no. 2, pp. 130–141, doi: 10.61132/jiesa.v2i1.826.
- [16] L. K. Sari, N. A. Achsani, and B. Sartono, “Pemodelan Volatilitas Return Saham: Studi Kasus Pasar Saham Asia,” *Jurnal Ekonomi dan Pembangunan Indonesia*, vol. 18, no. 1, pp. 35–52, Jul. 2017, doi: 10.21002/jepi.2018.03.
- [17] M. Zidan Rusminto, S. Adi Wibowo, and F. Santi Wahyuni, “PERAMALAN HARGA SAHAM MENGGUNAKAN METODE ARIMA (AUTOREGRESSIVE INTEGRATED MOVING AVERAGE) TIME SERIES,” 2024.
- [18] A. Chuang, “Time series analysis: univariate and multivariate methods,” 1991, *Taylor & Francis*.
- [19] J. D. Cryer and K.-S. Chan, *Time series analysis: with applications in R*. Springer, 2008.

- [20] R. H. Shumway and D. S. Stoffer, *Time series analysis and its applications: with R examples*. Springer, 2006.
- [21] R. S. Tsay, *Analysis of financial time series*. John wiley & sons, 2005.
- [22] S. Makridakis, S. C. Wheelwright, V. E. McGee, U. S. Andriyanto, and A. Basith, “Metode dan Aplikasi Peramalan Jilid 1 Edisi Kedua,” *Terjemahan oleh Ir. Hari Sumito*. Jakarta: Bina Rupa Aksara, 1999.
- [23] W. W. S. Wei, “Time series analysis: univariate and multivariate,” *Methods. Boston, MA: Pearson Addison Wesley*, 2006.
- [24] A. Widarjono, “Pengantar dan Aplikasinya Disertai Panduan Eviews,” *Buku Ekonometrika. Edisi*, vol. 5, 2018.
- [25] M. TEMİZ and G. KONAT, “Financial Convergence Test with Fourier Panel KPSS Stationarity Test: Findings from Fragile Five Countries,” *Fiscaoeconomia*, vol. 7, no. 1, pp. 737–754, Jan. 2023, doi: 10.25295/fsecon.1148791.
- [26] F. C. Cardoso, R. A. Berri, G. Lucca, E. N. Borges, and V. L. D. de Mattos, “Normality tests: a study of residuals obtained on time series tendency modeling,” *Exacta*, vol. 23, no. 1, pp. 134–158, Apr. 2023, doi: 10.5585/2023.22928.
- [27] S. K. Flegel and J. C. Bennett, “State Uncertainty Normality Detection: Introducing an Unscented Transform-Based Test,” *Journal of the Astronautical Sciences*, vol. 67, no. 3, pp. 1044–1062, Sep. 2020, doi: 10.1007/s40295-019-00201-3.
- [28] J. D. Cryer, *Time series analysis*, vol. 286. Duxbury Press Boston, 1986.
- [29] N. Sari, H. Yozza, and others, “Pendugaan Parame Ter Model Autoregressive Pada Deret Waktu,” *Jurnal Matematika UNAND*, vol. 3, no. 4, pp. 28–37, 2014.
- [30] Z. Soejoeti, “Analisis runtun waktu modul 1-9. Diktat Universitas Terbuka,” 1987, *Jakarta: Penerbit Karunia*.
- [31] T. Trimono, I. Gede Susrama, K. Maulida H, and M. Idhom, “Model ARIMA-ARCH/GARCH dan Ensemble ARIMA-ARCH/GARCH untuk Prediksi Kerugian pada Harga Komoditas Pertanian,” *Seminar Nasional Sains Data*, vol. 2021.
- [32] A. Pakkung, D. Hatidja, J. Titaley, K. Kunci, C. Hujan, and K. Manado, “PREDIKSI CURAH HUJAN KOTA MANADO DENGAN

- MENGGUNAKAN METODE AUTOREGRESSIVE MOVING AVERAGE (ARMA).” [Online]. Available: <https://ejournal.unsrat.ac.id/index.php/decartesian>
- [33] S. Deviana, D. Azis, dan Pandri Ferdias, J. Ir Sumantri Brojonegoro No, G. Meneng, and B. Lampung, “Analisis Model Autoregressive Integrated Moving Average Data Deret Waktu Dengan Metode Momen Sebagai Estimasi Parameter,” 2021.
 - [34] R. Rosyidah and R. Sukmana, “Aplikasi Metode Autoregressive Integrated Moving Average (Arima) Pada Peramalan Stabilitas Bank Syariah Di Indonesia,” *Jurnal Ekonomi Syariah Teori Dan Terapan*, vol. 5, no. 3, pp. 200–215, 2019.
 - [35] R. Asalia, “Peramalan Produksi Roti Gulung Pada Industri Rumah Tangga Lautan Kue menggunakan Metode ARIMA Berbantu Minitab 14 For Windows,” *Universitas Sanata Dharma*, 2018.
 - [36] D. Adiyaksa Aquinaldo and U. Kristen Satya Wacana Salatiga, “Perbandingan Metode Multivariatif GRU dan VAR Berdasarkan Sentimen Investor dan Nilai Kurs Dollar Untuk Prediksi Harga Saham”.
 - [37] 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.
 - [38] T. Trimono, A. T. Damaliana, and I. A. Putri, “Modelling of Return of S&P 500 Using the Non Linear Generalized Autoregressive Conditional Heteroscedasticity (NGARCH) Model,” *Nusantara Science and Technology Proceedings*, pp. 45–51, 2024.
 - [39] L. Bauwens, S. Laurent, and J. V. K. Rombouts, “Multivariate GARCH models: a survey,” *Journal of applied econometrics*, vol. 21, no. 1, pp. 79–109, 2006.
 - [40] T. Bollerslev, “Modelling the coherence in short-run nominal exchange rates: a multivariate generalized ARCH model,” *Rev Econ Stat*, pp. 498–505, 1990.
 - [41] P. Katsiampa, S. Corbet, and B. Lucey, “Volatility spillover effects in leading cryptocurrencies: A BEKK-MGARCH analysis,” *Financ Res Lett*, vol. 29, pp. 68–74, Jun. 2019, doi: 10.1016/j.frl.2019.03.009.

- [42] A. Silvennoinen, “Silvennoinen, Annastiina; Teräsvirta, Timo Standard-Nutzungsbedingungen: Multivariate GARCH models,” 2008. [Online]. Available: <https://hdl.handle.net/10419/56218>
- [43] M. S. Lo, “Generalized autoregressive conditional heteroscedastic time series models,” 2003.
- [44] W. Enders, *Applied econometric time series*. John Wiley & Sons, 2008.
- [45] R. F. Engle, “Autoregressive conditional heteroscedasticity with estimates of the variance of United Kingdom inflation,” *Econometrica*, pp. 987–1007, 1982.
- [46] A. A. Grasa, *Econometric model selection: A new approach*, vol. 16. Springer Science & Business Media, 2013.
- [47] T. O. Hodson, “Root-mean-square error (RMSE) or mean absolute error (MAE): when to use them or not,” Jul. 19, 2022, *Copernicus GmbH*. doi: 10.5194/gmd-15-5481-2022.
- [48] I. Nabillah and I. Ranggadara, “Mean absolute percentage error untuk evaluasi hasil prediksi komoditas laut,” *Journal of Information System*, vol. 5, no. 2, pp. 250–255, 2020.
- [49] V. Naimy, T. Abou Chedid, O. Abou Saleh, and N. Bitar, “Redefining volatility forecasting in the aerospace and defense sector: application of CEEMDAN-GARCH models,” *Humanit Soc Sci Commun*, vol. 12, no. 1, Dec. 2025, doi: 10.1057/s41599-025-05027-z.
- [50] D. Y. Dalimunthe, E. Kustiawan, Khadijah, N. Halim, and H. Suhendra, “VOLATILITY ANALYSIS AND INFLATION PREDICTION IN PANGKALPINANG USING ARCH GARCH MODEL,” *Barekeng*, vol. 19, no. 1, pp. 237–244, Jan. 2025, doi: 10.30598/barekengvol19iss1pp0237-0244.
- [51] A. A. Suryanto, A. Muqtadir, and S. Artikel, “PENERAPAN METODE MEAN ABSOLUTE ERROR (MEA) DALAM ALGORITMA REGRESI LINEAR UNTUK PREDIKSI PRODUKSI PADI Info Artikel : ABSTRAK,” no. 1, p. 11, 2019.
- [52] W. Hastomo, N. Aini, A. Satyo, B. Karno, and L. M. R. Rere, “Metode Pembelajaran Mesin untuk Memprediksi Emisi Manure Management,” 2022.

Halaman ini sengaja dikosongkan