

DAFTAR PUSTAKA

- [1] A. Mutiara, N. Fitriyati, and M. Mahmudi, “Analisis Laju Prediksi Inflasi Di Indonesia: Perbandingan Model Garch/Arch Dengan Long Short Term Memory,” *J. Lebesgue J. Ilm. Pendidik. Mat. Mat. dan Stat.*, vol. 5, no. 1, pp. 94–110, 2024, doi: 10.46306/lb.v5i1.508.
- [2] I. Mukhlis, “Analisis Volatilitas Nilai Tukar Mata Uang Rupiah Terhadap Dolar,” *J. Indones. Appl. Econ.*, vol. 005, no. 02, pp. 172–182, 2011, doi: 10.21776/ub/jiae/2016/005.02.8.
- [3] H. M. Rahman, N. Arbaiy, R. Efendi, and C. C. Wen, “Forecasting ASEAN countries exchange rates using auto regression model based on triangular fuzzy number,” *Indones. J. Electr. Eng. Comput. Sci.*, vol. 14, no. 3, pp. 1525–1532, 2019, doi: 10.11591/ijeecs.v14.i3.pp1525-1532.
- [4] Yahoo, “USD/.” Accessed: Sep. 13, 2021. [Online]. Available: <https://finance.yahoo.com/>
- [5] G. T. Meilania, A. V. Septiani, E. Erianti, K. A. Notodiputro, and Y. Angraini, “Pemodelan ARIMA-GARCH dalam Peramalan Kurs Rupiah Terhadap Yen dengan Masalah Keheterogenan Ragam,” *Ekon. J. Econ. Bus.*, vol. 8, no. 1, p. 165, 2024, doi: 10.33087/ekonomis.v8i1.1294.
- [6] R. M. Ponziani, “Foreign exchange volatility modeling of Southeast Asian major economies,” *J. Econ. Business, Account. Ventur.*, vol. 22, no. 2, pp. 283–297, 2019, doi: 10.14414/jebav.v22i2.1912.
- [7] I. K. T. B. MAHENDRA, K. DHARMAWAN, and N. K. T. TASTRAWATI, “MODEL NON LINIER GARCH (NGARCH) UNTUK MENGESTIMASI NILAI VALUE at RISK (VaR) PADA IHSG,” *E-Jurnal Mat.*, vol. 4, no. 2, p. 59, 2015, doi: 10.24843/mtk.2015.v04.i02.p090.
- [8] W. Anbiya and F. C. Garini, “Application of GARCH Forecasting Method in Predicting The Number of Rail Passengers (Thousands of People) in Jabodetabek Region,” vol. 18, no. 2, pp. 198–223, 2022, doi: 10.20956/j.v18i2.18382.
- [9] M. Personal and R. Archive, “M. Personal, R. Archive,” no. 121634, 2024.
- [10] I. Rate, “Inflation, Interest Rate, and Exchange Rate for their Effect on

- Profitability and the Implications on Corporate Value: Case Studies in National Banking 2014 until 2019,” pp. 263–279, 2022, doi: 10.32996/jefas.
- [11] V. Klyuev and T.-N. Dao, “Evolution of Exchange Rate Behavior in the ASEAN-5 Countries,” *IMF Work. Pap.*, vol. 2016, no. 165, p. 1, 2016, doi: 10.5089/9781475523867.001.
- [12] P. Disyatat and G. Galati, “The effectiveness of foreign exchange intervention in emerging market countries,” *Bank International Settlements Pap.*, vol. March, no. 24, pp. 97–113, 2005.
- [13] T. Trimono, A. Muhaimin, and N. Selayanti, “Forecasting the number of traffic accidents in Purbalingga Regency on 2023 using time series model,” vol. 8, pp. 419–427, 2024, [Online]. Available: <http://dx.doi.org/10.11594/nstp.2024.4168>
- [14] M. H. Asnawi, S. A. Hasanah, V. M. Gizela, A. E. Hasana, and T. Toharudin, “Aplikasi ARCH/GARCH dalam Prediksi Harga Saham PT Kimia Farma (Persero) Tbk,” *Semin. Nas. Stat. Online*, no. January, 2021.
- [15] F. Arima, “Forecasting ARIMA(1,1,1) Series 1,” pp. 1–14.
- [16] A. T. Damaliana, A. Muhaimin, and P. A. Riyantoko, “Peramalan Lonjakan Kasus Harian Covid-19 Di Indonesia Dengan Model Arima,” *Pros. Semin. Nas. Sains Data*, vol. 3, no. 1, pp. 184–189, 2023, doi: 10.33005/senada.v3i1.112.
- [17] J. G. Greaves, “Modeling with ARIMA-ARCH / GARCH Techniques to Estimate Weekly Exchange Rate of Liberia,” vol. 9, no. 8, pp. 79–102, 2018.
- [18] E. O. F. Economics *et al.*, *Single-equation regression models*. 2013.
- [19] Y. Xia and M. S. Kamel, “A generalized least absolute deviation method for parameter estimation of autoregressive signals,” *IEEE Trans. Neural Networks*, vol. 19, no. 1, pp. 107–118, 2008, doi: 10.1109/TNN.2007.902962.
- [20] R. F. Engle, “Autoregressive Conditional Heteroscedasticity with Estimates of the Variance of United Kingdom Inflation,” *Arch*, vol. 50, no. 4, pp. 1–23, 2023, doi: 10.1093/oso/9780198774310.003.0001.
- [21] 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,” vol. 2024, no. 2007, pp. 45–51, 2024.
- [22] R. C. Putri and L. Junaedi, “Penerapan Metode Peramalan Autoregressive Integrated Moving Average Pada Sistem Informasi Pengendalian Persediaan Bahan Baku (Studi Kasus : Toko Kue Onde-Onde Surabaya),” *J. Ilmu Komput. dan Bisnis*, vol. XIII, no. 1, pp. 164–173, 2022.
- [23] T. O. Hodson, “Root-mean-square error (RMSE) or mean absolute error (MAE): when to use them or not,” *Geosci. Model Dev.*, vol. 15, no. 14, pp. 5481–5487, 2022, doi: 10.5194/gmd-15-5481-2022.
- [24] F. Oktavia and A. Witanti, “Implementasi Prophet Forecasting Model Dalam Prediksi Kualitas Udara Daerah Istimewa Yogyakarta,” *J. Tek. Inform. dan Sist. Inf.*, vol. 11, no. 1, pp. 64–74, 2024, [Online]. Available: <http://jurnal.mdp.ac.id>
- [25] N. Hidayati, “Modul interaksi manusia komputer,” *Bina Sarana Inform.*, no. 200309005, p. 122, 2017.
- [26] G. A. Syafarina and Z. Zaenuddin, “Implementasi Framework Streamlit Sebagai Prediksi Harga Jual Rumah Dengan Linear Regresi,” *Metik J.*, vol. 7, no. 2, pp. 121–125, 2023, doi: 10.47002/metik.v7i2.608.
- [27] M. Ferdyandi, N. Y. Setiawan, and F. Abdurrachman Bachtiar, “Prediksi Potensi Penjualan Makanan Beku Berdasarkan Ulasan Pengguna Shopee Menggunakan Metode Decision Tree Algoritma C4.5 Dan Random Forest (Studi Kasus Dapur Lilis),” *J. Pengemb. Teknol. Inf. dan Ilmu Komput.*, vol. 6, no. 2, pp. 588–596, 2022, [Online]. Available: <http://j-ptiik.ub.ac.id>
- [28] C. W. Elvitra, B. Warsito, and A. Hoyyi, “Metode Peramalan Dengan Menggunakan Model Volatilitas Asymmetric Power ARCH (APARCH),” *J. Gaussian*, vol. 2, no. 4, pp. 289–300, 2013, [Online]. Available: <http://ejournal-s1.undip.ac.id/index.php/gaussian>