

DAFTAR PUSTAKA

- [1] P. Gomis-Porqueras, S. Shi, and D. Tan, "Gold as a financial instrument," *Journal of Commodity Markets*, vol. 27, p. 100218, Aug. 2021, doi: 10.1016/j.jcomm.2021.100218.
- [2] Y. Qian, D. A. Ralescu, and B. Zhang, "The analysis of factors affecting global gold price," *Resources Policy*, vol. 64, p. 101478, 2019, doi: <https://doi.org/10.1016/j.resourpol.2019.101478>.
- [3] E. Ghysels, "Macroeconomics and the reality of mixed frequency data," *J Econom*, vol. 193, no. 2, pp. 294–314, 2016, doi: <https://doi.org/10.1016/j.jeconom.2016.04.008>.
- [4] L. M. Chew, S. Ngu Chuan Yi, and O. L. Yeng, "Gold Prices Forecasting Using Bidirectional LSTM Model Based on SPX500 Index, USD Index, Crude Oil Prices and CPI," in *2023 11th International Conference on Information and Communication Technology, ICoICT 2023*, 2023, pp. 539–544. doi: 10.1109/ICoICT58202.2023.10262481.
- [5] M. Tshamaroh, I. Permana, F. Nur Salisah, F. Muttakin, and M. Afdal, "Perbandingan Algoritma LSTM, Bi-LSTM, GRU, dan Bi-GRU untuk Prediksi Harga Saham Berbasis Deep Learning," *Technology and Science (BITS)*, vol. 7, no. 1, 2025, doi: 10.47065/bits.v7i1.7252.
- [6] U. Kummaraka and P. Srisuradetchai, "Monte Carlo Dropout Neural Networks for Forecasting Sinusoidal Time Series: Performance Evaluation and Uncertainty Quantification," *Applied Sciences (Switzerland)*, vol. 15, no. 8, Apr. 2025, doi: 10.3390/app15084363.
- [7] M. Alruqimi and L. Di Persio, "Enhancing Multi-step Brent Oil Price Forecasting with Ensemble Multi-scenario Bi-GRU Networks," *International Journal of Computational Intelligence Systems*, vol. 17, no. 1, Dec. 2024, doi: 10.1007/s44196-024-00640-3.
- [8] P. Dey *et al.*, "Comparative analysis of recurrent neural networks in stock price prediction for different frequency domains," *Algorithms*, vol. 14, no. 8, Aug. 2021, doi: 10.3390/a14080251.
- [9] S. Ambarita and S. Djamaluddin, "Analysis of Macroeconomic Effects on Gold Price," *IOSR Journal of Business and Management (IOSR-JBM)*, vol. 22, no. 9, pp. 47–57, 2020.
- [10] Mrs. M. Sasikala, Ms. D. Deepika, and Mr. S. S. Shankar, "Pattern Identification and Predictions in Data Analysis," *International Journal Of Engineering And Computer Science*, vol. 7, no. 03, pp. 23686–23691, Mar. 2018, doi: 10.18535/ijecs/v7i3.05.
- [11] H. Lim, "Applying Multiple Models to Improve the Accuracy of Prediction Results in Neural Networks," in *Intelligent Human Computer Interaction: 12th International Conference, IHCI 2020, Daegu, South Korea, November 24–26, 2020, Proceedings, Part I*, Berlin, Heidelberg: Springer-Verlag, 2020, pp. 336–341. doi: 10.1007/978-3-030-68449-5_33.
- [12] S. A. Mason, "Qualitative Versus Quantitative Approaches," in *Encyclopedia of Autism Spectrum Disorders*, F. R. Volkmar, Ed., New York, NY: Springer New York, 2017, pp. 1–2. doi: 10.1007/978-1-4614-6435-8_167-3.

- [13] G. T. Wilson, “Time Series Analysis: Forecasting and Control, 5th Edition, by George E. P. Box, Gwilym M. Jenkins, Gregory C. Reinsel and Greta M. Ljung, 2015. Published by John Wiley and Sons Inc., Hoboken, New Jersey, pp. 712. ISBN: 978-1-118-67502-1,” *J Time Ser Anal*, vol. 37, no. 5, pp. 709–711, 2016, doi: <https://doi.org/10.1111/jtsa.12194>.
- [14] R. Dimand, “Macroeconomics, History of up to 1933,” *International Encyclopedia of the Social & Behavioral Sciences*, Aug. 2015, doi: 10.1016/B978-0-08-097086-8.03058-0.
- [15] T.-T. Nguyen, H.-G. Nguyen, J.-Y. Lee, Y.-L. Wang, and C.-S. Tsai, “The consumer price index prediction using machine learning approaches: Evidence from the United States,” *Heliyon*, vol. 9, no. 10, Oct. 2023, doi: 10.1016/j.heliyon.2023.e20730.
- [16] S. Gürsoy, A. Pradhan, S. Rout, and M. Doğan, “INVESTIGATING THE RELATIONSHIP BETWEEN MONETARY POLICY UNCERTAINTY INDEX OF US AND THE DOLLAR INDEX,” *Journal of Applied Finance & Accounting*, vol. 9, pp. 101–107, Nov. 2022, doi: 10.21512/jafa.v9i2.9101.
- [17] M. Balcilar, Z. A. Ozdemir, and H. Ozdemir, “Dynamic return and volatility spillovers among S&P 500, crude oil, and gold,” *International Journal of Finance & Economics*, vol. 26, no. 1, pp. 153–170, 2021, doi: <https://doi.org/10.1002/ijfe.1782>.
- [18] M. R. Pahlawan, E. Riksakomara, R. Tyasnurita, A. Muklason, F. Mahananto, and R. A. Vinarti, “Stock price forecast of macro-economic factor using recurrent neural network,” *IAES International Journal of Artificial Intelligence*, vol. 10, no. 1, pp. 74–83, 2021, doi: 10.11591/ijai.v10.i1.pp74-83.
- [19] M. Yurtsever, “Gold Price Forecasting Using LSTM, Bi-LSTM and GRU,” *European Journal of Science and Technology*, Dec. 2021, doi: 10.31590/ejosat.959405.