

DAFTAR PUSTAKA

- [1] Y. C. Man, R. Kynor, and # Advisor, "A Review of Gold Pricing: Real Interest Rate and U.S. Dollar Index." [Online]. Available: www.JSR.org/hs
- [2] A. F. Yuliana and R. Robiyanto, "Peran Emas Sebagai Safe Haven Bagi Saham Pertambangan di Indonesia pada Periode Pandemi COVID-19," *Jurnal Ilmiah Bisnis dan Ekonomi Asia (JIBEKA)*, vol. 15, no. 1, pp. 1–11, 2021, [Online]. Available: <https://jibeka.asia.ac.id/index.php/jibeka/article/view/217>
- [3] "1 dari 4 Milenial Investasi Logam Mulia atau Tabungan Emas - Jakpat Responden Info." Accessed: Dec. 21, 2025. [Online]. Available: <https://jakpat.net/info/1-dari-4-milenial-investasi-logam-mulia-atau-tabungan-emas/>
- [4] "Nilai Mata Uang Dollar, Rupiah, dan Pengaruhnya Terhadap Harga Emas | Logam Mulia." Accessed: Oct. 29, 2025. [Online]. Available: <https://www.logammulia.com/id/news/nilai-mata-uang-dollar--rupiah--dan-pengaruhnya-terhadap-harga-emas>
- [5] M. Rizky Aulia Hrp, M. Hasanah, F. Juanda Sitepu, and A. Hasudungan Lubis, "Prediksi Harga Emas Antam dengan Menggunakan Algoritma Prophet Melalui Optimasi Hyperparameter Menggunakan Bat Algorithm," *Prosiding Seminar Nasional Teknologi Komputer dan Sains*, vol. 3, no. 1, pp. 394–405, 2025, [Online]. Available: <https://prosiding.seminars.id/sainteks>
- [6] "BI-Rate." Accessed: Mar. 31, 2026. [Online]. Available: <https://www.bi.go.id/id/fungsi-utama/moneter/bi-rate/default.aspx>
- [7] "Inflasi." Accessed: May 23, 2026. [Online]. Available: <https://www.bi.go.id/id/fungsi-utama/moneter/inflasi/default.aspx>
- [8] I. C. Rahmansyah and L. N. Rani, "Gold Price, Inflation, and Dollar Exchange Rate: The Case of Gold Investment in Indonesia," *Indonesian Capital Market Review*, vol. 13, no. 1, Jan. 2021, doi: 10.21002/icmr.v13i1.13238.

- [9] F. R. Wiranti and W. Nursanti, "Factors Influencing Gold Purchasing in Indonesia: A Literature Review," *Jurnal Multidisiplin Indonesia (JOURMI)*, vol. 3, no. 2, pp. 1–23, 2025, doi: 10.62007/joumi.v3i2.404.
- [10] "Harga Emas Hari Ini | Logam Mulia | Gold, Silver and Precious Metal Trading Company." Accessed: Dec. 21, 2025. [Online]. Available: <https://www.logammulia.com/id/grafik-harga-emas>
- [11] G. Cohen and A. Aiche, "Forecasting gold price using machine learning methodologies," *Chaos Solitons Fractals*, vol. 175, p. 114079, Oct. 2023, doi: 10.1016/J.CHAOS.2023.114079.
- [12] M. Hisyam, Z. Fitri, H. Al, and K. Aidilof, "Implementasi Algoritma XGBoost dengan Walk Forward Validation untuk Prediksi Harga Emas Antam," *Jurnal Riset Komputer*, vol. 12, no. 4, pp. 2407–389, 2025, doi: 10.30865/jurikom.v12i4.8693.
- [13] A. Priyo Nugroho, D. Nafisah Prastian, I. Marvel Ramadhan, K. D. Nadine Ayu K P, P. Studi Akuntansi Sektor Publik, and P. Keuangan Negara STAN, "Pengaruh Kenaikan Harga Emas Terhadap Minat Konsumsi Emas Di Masyarakat," *Indonesian Journal of Economics*, vol. 2, no. 9, 2025.
- [14] Jesi Sefina Hoky and T. A. Safitri, "PENGARUH LITERASI KEUANGAN, PENDAPATAN, DAN TOLERANSI RISIKO TERHADAP KEPUTUSAN INVESTASI EMAS," *JURNAL ILMIAH EDUNOMIKA*, vol. 9, no. 2, May 2025, [Online]. Available: <https://jurnal.stie-aas.ac.id/index.php/jie/article/view/17079>
- [15] M. R. Nanda P, Zamahsary Martha, Dodi Vionanda, and Admi Salma, "Prediksi Harga Emas Dunia Menggunakan Metode k-Nearest Neighbor," *UNP Journal of Statistics and Data Science*, vol. 2, no. 4, pp. 463–468, Nov. 2024, doi: 10.24036/ujsds/vol2-iss4/314.
- [16] F. I. Arifin, R. Robiyanto, and H. Harijono, "Korelasi Dinamis Nilai Tukar, Harga Emas dan Harga Saham di ASEAN-5 Selama Perang Ukraina-Rusia," 2024. [Online]. Available: <http://jurnal.usahid.ac.id/index.php/accounting>
- [17] L. Ming, P. Yang, and Q. Liu, "Is gold a hedge or a safe haven against stock markets? Evidence from conditional comoments," *J. Empir. Finance*, vol. 74, p. 101439, Nov. 2023, doi: 10.1016/j.jempfin.2023.101439.

- [18] M. E. Purnawan and I. F. Puspitasari, “Economics Development Analysis Journal Gold, Uncertainty, Macroeconomy, Inflation Hedging and Safe Haven in Indonesia,” 2021. [Online]. Available: <http://journal.unnes.ac.id/sju/index.php/edaj>
- [19] “About Us | Logam Mulia | Gold, Silver and Precious Metal Trading Company.” Accessed: May 24, 2026. [Online]. Available: <https://www.logammulia.com/en/about>
- [20] “LBMA Gold Price | LBMA.” Accessed: May 24, 2026. [Online]. Available: <https://www.lbma.org.uk/prices-and-data/lbma-gold-price>
- [21] S. Aprizal and M. N. Harahap, “Determinants of Gold Prices in Indonesia Period of 2018-2022,” *Jurnal Ilmu Manajemen dan Ekonomika*, vol. 17 No. 2, Jun. 2025, doi: <https://doi.org/10.35384/jime.v17i2.770>.
- [22] J. Abisa and M. Munir, “FAKTOR-FAKTOR YANG MEMENGARUHI NILAI TUKAR RUPIAH TERHADAP DOLAR AMERIKA SERIKAT,” vol. 5, no. 1, [Online]. Available: <http://jurnal.unsil.ac.id/index.php/welfare>
- [23] Mansor H Ibrahim and Raditya Sukmana, “Monetary Policy and Exchange Rate in a Large Emerging Economy,” *Global Business Review*, p. 09721509231198659, Oct. 2023, doi: 10.1177/09721509231198659.
- [24] R. Afrian, “Pengaruh Fluktuasi Kurs US Dollar dan Harga Emas Terhadap Penjualan MULIA Pegadaian Periode Tahun 2019 – 2023,” *EKOMA : Jurnal Ekonomi, Manajemen, Akuntansi*, vol. 4, pp. 5229–5241, Mar. 2025, doi: 10.56799/ekoma.v4i3.7062.
- [25] D. Wahyuli, N. Chamidah, T. Saifudin, and M. H. Herdianto, “Prediksi Harga Emas dan Nilai Tukar Rupiah dengan Pendekatan Estimator Deret Fourier Birespon,” *Cakrawala*, vol. 19, no. 1, pp. 53–66, Jun. 2025, doi: 10.32781/cakrawala.v19i1.777.
- [26] “Inflasi.” Accessed: May 24, 2026. [Online]. Available: <https://www.bi.go.id/id/fungsi-utama/moneter/inflasi/default.aspx>
- [27] A. Magui, E. Elsiefy, and M. Bahaa, “The Impact of Technical Analysis on Investors’ Financial Decisions in an Emerging Market: Evidence from the Egyptian Stock Market,” *American Journal of Industrial and Business*

- Management*, vol. 13, no. 10, pp. 1123–1151, 2023, doi: 10.4236/ajibm.2023.1310063.
- [28] M. Firmansyah, *Teori Analisis Investasi*. 2025.
- [29] A. Fauziyyah Alfa, D. Arman Prasetya, U. Pembangunan Nasional, J. Timur, and P. Korespondensi, “IMPLEMENTASI XGBOOST DAN SUPPORT VECTOR REGRESSION DALAM PREDIKSI HARGA EMAS DENGAN BAYESIAN OPTIMIZATION IMPLEMENTATION OF XGBOOST AND SUPPORT VECTOR REGRESSION IN GOLD PRICE PREDICTION WITH BAYESIAN OPTIMIZATION,” vol. 12, no. 6, pp. 1443–1450, 2025.
- [30] “Exponential Moving Average (EMA): Definition, Formula, and Usage.” Accessed: Nov. 12, 2025. [Online]. Available: <https://www.investopedia.com/terms/e/ema.asp>
- [31] “Relative Strength Index (RSI): What It Is, How It Works, and Formula.” Accessed: Nov. 12, 2025. [Online]. Available: <https://www.investopedia.com/terms/r/rsi.asp>
- [32] “Apa itu MACD?” Accessed: Nov. 12, 2025. [Online]. Available: <https://www.investopedia.com/terms/m/macd.asp>
- [33] T. Kundu and E. Pinsky, “Predicting daily stock price directions with deep learning models,” *Machine Learning with Applications*, vol. 22, p. 100744, Dec. 2025, doi: 10.1016/j.mlwa.2025.100744.
- [34] Y. Yao, Q. Huang, and S. Cai, “Daily return distribution forecast incorporating intraday high frequency information in China’s stock market,” *Economic Research-Ekonomika Istrazivanja*, vol. 36, no. 1, pp. 3305–3327, 2023, doi: 10.1080/1331677X.2022.2107554.
- [35] S. M. Mostafavi and A. R. Hooman, “Key technical indicators for stock market prediction,” *Machine Learning with Applications*, vol. 20, p. 100631, Jun. 2025, doi: 10.1016/j.mlwa.2025.100631.
- [36] H. Pabuccu and A. Barbu, “Feature selection with annealing for forecasting financial time series,” *Financial Innovation*, vol. 10, no. 1, Dec. 2024, doi: 10.1186/s40854-024-00617-3.

- [37] R. Chopra and G. Deep Sharma, “Risk and Financial Management Application of Artificial Intelligence in Stock Market Forecasting: A Critique, Review, and Research Agenda,” 2021, doi: 10.3390/jrfm.
- [38] J. Pertambangan, D. Lingkungan, L. Dwi Jayanti, R. Lestati, F. Aji, and D. Suparno, “Prediksi Harga Emas Tahun 2024-2025 Dengan Metode Autoregressive Moving Average (ARIMA) Pada Aplikasi RStudio,” vol. 6, no. 1, pp. 9–18, 2025, doi: 10.31764/jpl.v1i1.29500.
- [39] D. Puspita Anggraeni, D. Rosadi, A. Ashril Rizal, M. Yogyakarta, U. Riau Kepulauan, and S. N. Syaikh Zainuddin Anjani Lombok timur, “PREDIKSI HARGA EMAS DUNIA DI MASA PANDEMI COVID-19 MENGGUNAKAN MODEL ARIMA.”
- [40] T. Chen and C. Guestrin, “XGBoost: A scalable tree boosting system,” in *Proceedings of the ACM SIGKDD International Conference on Knowledge Discovery and Data Mining*, Association for Computing Machinery, Aug. 2016, pp. 785–794. doi: 10.1145/2939672.2939785.
- [41] O. M. Hassan, A. Nora, A. Nouredine, and H. Imad, “Comparative Analysis of ARDL, LSTM, and XGBoost Models For Forecasting The Moroccan Stock Market During The COVID-19 Pandemic,” *Informatica (Slovenia)*, vol. 49, no. 14, pp. 203–214, 2025, doi: 10.31449/inf.v49i14.5751.
- [42] A. I. Adler and A. Painsky, “Feature Importance in Gradient Boosting Trees with Cross-Validation Feature Selection,” *Entropy*, vol. 24, no. 5, May 2022, doi: 10.3390/e24050687.
- [43] B. Bischl *et al.*, “Hyperparameter optimization: Foundations, algorithms, best practices, and open challenges,” Mar. 01, 2023, *John Wiley and Sons Inc.* doi: 10.1002/widm.1484.
- [44] E. P. Wahyuddin, R. E. Caraka, R. Kurniawan, W. Caesarendra, P. U. Gio, and B. Pardamean, “Improved LSTM hyperparameters alongside sentiment walk-forward validation for time series prediction,” *Journal of Open Innovation: Technology, Market, and Complexity*, vol. 11, no. 1, Mar. 2025, doi: 10.1016/j.joitmc.2024.100458.

- [45] G. Buturac, “Measurement of Economic Forecast Accuracy: A Systematic Overview of the Empirical Literature,” Jan. 01, 2022, *MDPI*. doi: 10.3390/jrfm15010001.
- [46] L. S. Ihzaniah, A. Setiawan, and R. W. N. Wijaya, “Perbandingan Kinerja Metode Regresi K-Nearest Neighbor dan Metode Regresi Linear Berganda pada Data Boston Housing,” *Jambura Journal of Probability and Statistics*, vol. 4, no. 1, pp. 17–29, May 2023, doi: 10.34312/jjps.v4i1.18948.
- [47] M. As’ad, S. Dan, and S. Setyowibowo, “Peramalan Harga Emas Harian dengan Model Hibrida Double Exponensial Smoothing Holt’s dan Jaringan Syaraf Tiruan,” *Jurnal Ilmiah KOMPUTASI*, vol. 19 No 1, Mar. 2020, doi: 10.32409/jikstik.19.1.2723.
- [48] S. Kim and H. Kim, “A new metric of absolute percentage error for intermittent demand forecasts,” *Int. J. Forecast.*, vol. 32, no. 3, pp. 669–679, Jul. 2016, doi: 10.1016/j.ijforecast.2015.12.003.
- [49] U. Ahmed, A. Mahmood, M. A. Tunio, G. Hafeez, A. R. Khan, and S. Razzaq, “Investigating boosting techniques’ efficacy in feature selection: A comparative analysis,” *Energy Reports*, vol. 11, pp. 3521–3532, Jun. 2024, doi: 10.1016/j.egyr.2024.03.020.
- [50] R. Green, G. Stevens, Z. S. Abdallah, and T. M. Silva Filho, “Stratify: unifying multi-step forecasting strategies,” *Data Min. Knowl. Discov.*, vol. 39, no. 5, Sep. 2025, doi: 10.1007/s10618-025-01135-1.
- [51] M. Yanto, S. Sanjaya, Yulasmi, D. Guswandi, and S. Arlis, “Implementation multiple linear regresion in neural network predict gold price,” *Indonesian Journal of Electrical Engineering and Computer Science*, vol. 22, no. 3, pp. 1635–1642, Jun. 2021, doi: 10.11591/ijeecs.v22.i3.pp1635-1642.
- [52] R. S. Sinambela, M. Ula, and A. F. Ulva, “Prediksi Harga Emas Menggunakan Algoritma Regresi Linear Berganda Dan Support Vector Machine (SVM),” *Jurnal Sistem dan Teknologi Informasi (JustIN)*, vol. 12, no. 2, p. 253, Apr. 2024, doi: 10.26418/justin.v12i2.73386.
- [53] R. Mohamad, A. K. Rasyid, A. Pambudi, and B. Santoso, “PENERAPAN METODE TRIPLE EXPONENTIAL SMOOTHING UNTUK PREDIKSI

HARGA EMAS : STUDI KASUS PADA PT. ANEKA TAMBANG,” 2025.
[Online]. Available: www.logammulia.com.

- [54] C. Tanudy, T. Handhayani, and J. Hendryli, “Prediksi Harga Emas di Indonesia Menggunakan Gated Recurrent Unit”.
- [55] V. Cerqueira, L. Torgo, and I. Mozetič, “Evaluating time series forecasting models: an empirical study on performance estimation methods,” *Mach. Learn.*, vol. 109, no. 11, pp. 1997–2028, Nov. 2020, doi: 10.1007/s10994-020-05910-7.
- [56] H. Hewamalage, K. Ackermann, and C. Bergmeir, “Forecast evaluation for data scientists: common pitfalls and best practices,” *Data Min. Knowl. Discov.*, vol. 37, no. 2, pp. 788–832, Mar. 2023, doi: 10.1007/s10618-022-00894-5.
- [57] “XGBoost Documentation — xgboost 3.2.1 documentation.” Accessed: Jun. 04, 2026. [Online]. Available: https://xgboost.readthedocs.io/en/release_3.2.0/