

### Daftar Pustaka

- Amalia, S. J., Oktaviani, N., Prameswara, G. I., Prasetyo, Y. D., & Fathoni, M. Y. (2022). Perbandingan Metode *Moving Average* dan Exponential Smoothing pada Peramalan Nilai Tukar Rupiah terhadap Dollar AS. *JURIKOM (Jurnal Riset Komputer)*, 9(4), 974. <https://doi.org/10.30865/jurikom.v9i4.4493>
- Arashi, M., & Rounaghi, M. M. (2022). Analysis of market efficiency and fractal feature of NASDAQ stock exchange: Time series modeling and forecasting of stock index using ARMA-GARCH model. *Future Business Journal*, 8(1), 1–12. <https://doi.org/10.1186/s43093-022-00125-9>
- Ardesfira, G., Zedha, H. F., Fazana, I., Rahmadhiyanti, J., Rahima, S., & Anwar, S. (2022). Peramalan Nilai Tukar Rupiah Terhadap Dollar Amerika Dengan Menggunakan Metode Autoregressive Integrated *Moving Average* (Arima). *Jambura Journal of Probability and Statistics*, 3(2), 71–84. <https://doi.org/10.34312/jjps.v3i2.15469>
- Ghanem, S., Harasheh, M., Sbaih, Q., & Ajmal, T. K. (2024). The predictability of technical analysis in foreign exchange market using forward return: evidence from developed and emerging currencies. *Cogent Business and Management*, 11(1). <https://doi.org/10.1080/23311975.2024.2428781>
- Indah, Y. R., & Mahyuni, L. P. (2022). The Accuracy of *Relative Strength Index* (RSI) Indicator in Forecasting Foreign Exchange Price Movement. *Inovbiz: Jurnal Inovasi Bisnis*, 10(1), 96. <https://doi.org/10.35314/inovbiz.v10i1.2249>
- Indayani, T., & Darsyah, M. Y. (2021). Pemilihan Model Peramalan Terbaik Menggunakan Model Arima dan Winters Untuk Meramalkan Indeks LQ45. *Prosiding Seminar Nasional Mahasiswa Unimus*, 1, 336–342.
- Lee, M. C., Chang, J. W., Yeh, S. C., Chia, T. L., Liao, J. S., & Chen, X. M. (2022). Applying attention-based BiLSTM and technical indicators in the design and performance analysis of stock trading strategies. *Neural Computing and Applications*, 34(16), 13267–13279. <https://doi.org/10.1007/s00521-021-06828-4>
- Muis, I. S., Prajawati, M. I., & S, B. (2021). Analisis Teknikal Return Saham dengan Indikator-Indikator Bollinger Band, Parabolic SAR, dan *Stochastic Oscillator*. *Jurnal Samudra Ekonomi Dan Bisnis*, 12(2), 143–153. <https://doi.org/10.33059/jseb.v12i2.2467>
- Ni, Y. (2024). Navigating Energy and Financial Markets: A Review of Technical Analysis Used and Further Investigation from Various Perspectives. *Energies*, 17(12). <https://doi.org/10.3390/en17122942>
- Prabhata, A. (2021). Efektifitas Penggunaan Analisis Teknikal *Stochastic Oscillator* Dan. *Sinergi*, 13(1), 1–14. <https://docplayer.info/37487867-Adi-prabhata-akademi-akuntansi-ykpn-yogyakarta.html>
- Pradina, P. D., Mariani, S., & Sugiman. (2022). Pemodelan ARFIMA Melalui a-Stable sebagai Penentu dan Aplikasinya dalam Estimasi Harga Saham. *Unnes Journal of Mathematics*, 3(2), 62–67. <https://journal.unnes.ac.id/sju/index.php/ujm/article/view/4298%0Ahttps://journal.unnes.ac.id/sju/index.php/ujm/article/view/4298/3964>
- Risaldi, M., Haanurat, A. I., & Jaya, A. (2024). Prediksi Pergerakan Saham Menggunakan William *Fractal* dan *Moving Average* ( Studi Pada Saham

- Sektor Industri Pertambangan di Bursa Efek Indonesia ). *Jurnal Riset Ilmu Ekonomi, January*. <https://doi.org/10.23969/jrie.v4i1.89>
- Sari, Y., & Winarni, E. (2022). Perbandingan Kinerja Peramalan Kurs di Indonesia. *Ekonomis: Journal of Economics and Business*, 6(1), 60. <https://doi.org/10.33087/ekonomis.v6i1.487>
- Susilowati, I. H., & Rosento. (2020). Peramalan Nilai Tukar Kurs IDR Terhadap Dollar USD Dengan Metode *Moving Average* dan Exponential Smoothing. *Jurnal Ekonomi Dan Manajemen Universitas Bina Sarana Informatika*, 18(1), 91–98. <https://doi.org/10.31294/jp.v17i2%0APeramalan>