

## Daftar Pustaka

- [1] Rahajeng Kusumo Hastuti (2019). CNBC. Melesat 22%, Saham Hanson International To The Moon
- [2] Basri, M. H., Syam, R., & Zaki, A. (2019). Prediksi Harga Kontrak Opsi Asia dalam Pergangan Pasar Saham PT. Telkom Indonesia dengan Menggunakan Metode Monte Carlo (Doctoral dissertation, Universitas Negeri Makassar).
- [3] Lecture 7a: Vector Autoregression (VAR)
- [4] Rahmadayanti, C., Rabbani, H., & Rohmawati, A. A. (2018). Model GARCH dengan Pendekatan Conditional Maximum Likelihood untuk Prediksi Harga Saham. *Indonesian Journal on Computing (Indo-JC)*, 3(2), 21-28.
- [5] Rusdi, Uji Akar-Akar Unit dalam Model Runtun Waktu Autoregressive, November 2011
- [6] Junaidi, J. (2014). Analisis Hubungan Deret Waktu untuk Peramalan. Jambi. Fakultas Ekonomi dan Bisnis Universitas Jambi. [6]
- [7] RahmanHakim, A. (2015). Stasioneritas, Akar Unit, & Kointegrasi Pengantar Time Series.
- [8] National Institute of Standards and Technology, "Autocorrelation Function," National Institute of Standards and Technology, 30 10 2013
- [9] Zivot, E., & Wang, J. (2006). Vector autoregressive models for multivariate time series. *Modeling Financial Time Series with S-Plus®*, 385-429.
- [10] Chai, T., & Draxler, R. R. (2014). Root mean square error (RMSE) or mean absolute error (MAE)?—Arguments against avoiding RMSE in the literature. *Geoscientific model development*, 7(3), 1247-1250. [10]
- [11] Hardani, P. R., Hoyyi, A., & Sudarno, S. (2017). Peramalan Laju Inflasi, Suku Bunga Indonesia Dan Indeks Harga Saham Gabungan Menggunakan Metode Vector Autoregressive (Var). *Jurnal Gaussian*, 6(1), 101-110.
- [12] Desvina, A. P. (2016). Pemodelan Pencemaran Udara Menggunakan Metode Vector Autoregressive (Var) di Provinsi Riau. *Jurnal Sains dan Teknologi Industri*, 13
- [13] Saputro, D. R. S., Wigena, A. H., & Djuraidah, A. (2011). MODEL VEKTOR AUTOREGRESSIVE UNTUK PERAMALAN CURAH HUJAN DI INDRAMAYU (Vector Autoregressive Model for Forecast Rainfall In Indramayu). In *Forum Statistika dan Komputasi* (Vol. 16, No. 2).
- [14] Brockwell, P. J., & Davis, R. A. (2016). *Introduction to time series and forecasting*. springer.