

**Daftar Pustaka**

- [1] Julianto, Andrie & Syafarudin, Afriapollo. (2020). STOCK RETURN ANALYSIS AND IMPLICATIONS IN COMPANY VALUE (PLASTIC AND PACKAGING COMPANIES LISTED IN IDX). *International Journal of Engineering Technologies and Management Research*. 6. 101-118. 10.29121/ijetmr.v6.i7.2019.420.
- [2] Y. V. Reddy and P. Narayan, "Literature on Stock Returns: A Content Analysis," *Amity Journal of Finance*, pp. 107-207, 2016.
- [3] Karolyi, G.A., 2001. Why Stock Return Volatility Really Matters. *Institutional Investor Journals Series*, (614), pp.1-16.
- [4] L. Che, "Investor Types and Stock Return Volatility", *SSRN Electronic Journal*, 2016. Available: 10.2139/ssrn.1731594.
- [5] L. Rupande, H. Muguto and P. Muzindutsi, "Investor sentiment and stock return volatility: Evidence from the Johannesburg Stock Exchange", *Cogent Economics & Finance*, vol. 7, no. 1, p. 1600233, 2019. Available: 10.1080/23322039.2019.1600233.
- [6] G. Trierweiler Ribeiro, A. Alves Portela Santos, V. Cocco Mariani and L. dos Santos Coelho, "Novel hybrid model based on echo state neural network applied to the prediction of stock price return volatility", *Expert Systems with Applications*, vol. 184, p. 115490, 2021. Available: 10.1016/j.eswa.2021.115490. *International Review of Financial Analysis*, vol. 63, pp. 1–9, May 2019, doi: 10.1016/j.irfa.2019.02.007.
- [7] J. Qiao, F. Li, H. Han and W. Li, "Growing Echo-State Network With Multiple Subreservoirs", *IEEE Transactions on Neural Networks and Learning Systems*, vol.