

DAFTAR PUSTAKA

- 4 Metode Deep Learning yang Digunakan dalam Data Science. (2022, September 17). <https://dqlab.id/4-metode-deep-learning-yang-digunakan-dalam-data-science>
- ANTARA. (2024). OJK: Total investor aset kripto di Indonesia terbesar ketujuh di dunia.
- Apaydin, H., Feizi, H., Sattari, M. T., Colak, M. S., Shamshirband, S., & Chau, K. W. (2020). Comparative analysis of recurrent neural network architectures for reservoir inflow forecasting. *Water*, 12(5), 1500. <https://doi.org/10.3390/w12051500>
- Arikunto, P. (2011). Prosedur penelitian: Suatu pendekatan praktik. Rineka Cipta.
- Baur, D. G., Hong, K., & Lee, A. D. (2018). Bitcoin: Medium of exchange or speculative assets? *Journal of International Financial Markets, Institutions and Money*, 54, 177-189. <https://doi.org/10.1016/j.intfin.2017.12.004>
- Bougie, R., & Sekaran, U. (2019). Research methods for business: A skill-building approach. John Wiley & Sons.
- Brilliansyah, K. T., & Kartini, U. T. (2023). Peramalan jangka sangat pendek daya listrik PLTS On Grid rumah tinggal menggunakan metode Recurrent Neural Network Long Short Term Memory (RNN-LSTM) berdasarkan data meteorologi. *JURNAL TEKNIK ELEKTRO*, 12(1), 60-66.
- Brownlee, J. (2017). Long short-term memory networks with Python. Machine Learning Mastery.
- Buterin, V., & Wood, G. (2023). The state of global cryptocurrency adoption. Ethereum Foundation Research Report.
- Cahyani, J., Mujahidin, S., & Fiqar, T. P. (2023). Implementasi metode Long Short Term Memory (LSTM) untuk memprediksi harga bahan pokok nasional. *JUSTIN (Jurnal Sistem dan Teknologi Informasi)*, 11(2), 346-357.

- Chen, J. (2023). Analysis of bitcoin price prediction using machine learning. *Journal of Risk and Financial Management*, 16(1), 51.
- Cho, K. (2014). Learning Phrase Representations using RNN Encoder–Decoder for Statistical Machine Translation. *arXiv preprint arXiv:1406.1078*. "<https://doi.org/10.48550/arXiv.1406.1078>"
- CoinMarketCap. (2024). Global cryptocurrency market capitalization data. <https://coinmarketcap.com/charts/>
- Constantinides, G. M. (1979). A note on the suboptimality of dollar-cost averaging as an investment policy. *Journal of Financial and Quantitative Analysis*, 14(2), 443-450. <https://doi.org/10.2307/2330513>
- Creswell, J. W. (2018). Research design: Qualitative, quantitative and mixed methods approaches. SAGE Publications.
- DeFi Pulse. (2024). Total value locked in DeFi protocols. <https://defipulse.com/>
- Deng, L., & Yu, D. (2014). Deep learning: Methods and applications. *Foundations and Trends® in Signal Processing*, 7(3-4), 197-387. <https://doi.org/10.1561/20000000>.
- Deni Sunaryo, S. M. B. (2021). Manajemen investasi dan portofolio. Penerbit Qiara Media.
- Ferdiansyah, F., Othman, S. H., Radzi, R. Z. R. M., Stiawan, D., Sazaki, Y., & Ependi, U. (2019). A LSTM-method for bitcoin price prediction: A case study yahoo finance stock market. In 2019 International Conference on Electrical Engineering and Computer Science (ICECOS) (pp. 206-210). IEEE.
- Ferdiansyah, Othman, S. H., Radzi, R. Z. M., Stiawan, D., & Sutikno, T. (2023). Hybrid gated recurrent unit bidirectional-long short-term memory model to improve cryptocurrency prediction accuracy. *IAES International Journal of Artificial Intelligence*, 12(1), 251-261. <https://doi.org/10.11591/ijai.v12.i1.pp251-261>
- Firmansyah, M. R., Ilyas, R., & Kasyidi, F. (2020). Klasifikasi kalimat ilmiah menggunakan Recurrent Neural Network. In Prosiding Industrial Research

- Workshop and National Seminar (Vol. 11, No. 1, pp. 488-495).
<https://doi.org/10.35313/irwns.v11i1.2055>
- Gers, F. A., Schmidhuber, J., & Cummins, F. (2000). Learning to forget: Continual prediction with LSTM. *Neural computation*, 12(10), 2451-2471. DOI:10.1162/089976600300015015
- Global Crypto Regulation Index. (2024). Annual survey on cryptocurrency regulations. Blockchain Policy Institute.
- González-Gallego, N., & Pérez-Cárceles, M. C. (2021). Cryptocurrencies and illicit practices: The role of governance. *Economic Analysis and Policy*, 72, 203-212. <https://doi.org/10.1016/j.eap.2021.08.003>
- Goodfellow, I., Bengio, Y., & Courville, A. (2016). Deep learning. MIT Press.
- Gunarto, D. M., Sa'adah, S., & Utama, D. Q. (2023). Predicting cryptocurrency price using RNN and LSTM method. *Jurnal Sisfokom (Sistem Informasi dan Komputer)*, 12(1), 1-8. <https://doi.org/10.32736/sisfokom.v12i1.1554>
- Hochreiter, S., & Schmidhuber, J. (1997). Long short-term memory. *Neural Computation*, 9(8), 1735-1780. <https://doi.org/10.1162/neco.1997.9.8.1735>
- Huda, N., & Hambali, R. (2020). Risiko dan Tingkat Keuntungan Investasi Cryptocurrency. *Jurnal Manajemen dan Bisnis: Performa*, 17(1), 72-84. <https://doi.org/10.29313/performa.v17i1.7236>
- IEEE Communications Society and Institute of Electrical and Electronics Engineers. (2017). 2017 International Conference on Advances in Computing, Communications and Informatics (ICACCI): 13-16 Sept. 2017.
- Iman, N., Safitri, A. N., & Fajri, M. (2024). Small Step for a Company, Giant Leap for Community: Tokocrypto's Journey in an Unregulated Industry. SAGE Publications: SAGE Business Cases Originals. <https://doi.org/10.4135/9781071924426>
- Karyadi, Y. (2022). Prediksi kualitas udara dengan metoda LSTM, bidirectional LSTM, dan GRU. *Jatisi (Jurnal Teknik Informatika Dan Sistem Informasi)*, 9(1), 671-684. <https://doi.org/10.35957/jatisi.v9i1.1588>

- Khair, U., Fahmi, H., Al Hakim, S., & Rahim, R. (2017, December). Forecasting error calculation with mean absolute deviation and mean absolute percentage error. In Journal of Physics: Conference Series.
- Kusuma, G. P. (2023). Stock price prediction on Indonesia stock market with the influence of external factors using recurrent neural network with attention mechanism. Communications in Mathematical Biology and Neuroscience, 2023, Article-ID.
- Lee, S. J., & Wooldridge, J. M. (2023). A simple transformation approach to difference-in-differences estimation for panel data. Available at SSRN 4516518.
- Lewis, C. D. (1982). Industrial and business forecasting methods: A practical guide to exponential smoothing and curve fitting.
- Liestyowati, L., Sudarmanto, E., Ramadhani, H., Rijal, S., & Nurdiani, T. W. (2023). Tren investasi aset digital: Studi tentang perilaku investor muda terhadap cryptocurrency di tengah perubahan pasar keuangan di Kota Bandung. Jurnal Akuntansi Dan Keuangan West Science, 2(03), 142-149.
- Lipton, Z. C., Berkowitz, J., & Elkan, C. (2015). A critical review of recurrent neural networks for sequence learning. arXiv preprint arXiv:1506.00019.
- Lu, R., Tran, V.H., & Wong, W.K. (2019). Do lump-sum investing strategies really outperform dollar-cost averaging strategies? Studies in Economics and Finance, 37(3), 547-575. <https://doi.org/10.1108/SEF-04-2018-0107>
- McNally, S., Roche, J., & Caton, S. (2018). Predicting the price of bitcoin using machine learning. In 2018 26th Euromicro International Conference on Parallel, Distributed and Network-based Processing (PDP) (pp. 339-343). IEEE.
- Nakamoto, S. (2008). Bitcoin: A peer-to-peer electronic cash system. <https://bitcoin.org/bitcoin.pdf>
- Nakamoto, S., et al. (2024). Bitcoin price analysis and market trends. Journal of Cryptoeconomics, 12(2), 45-67.
- Negara, A. B. P., Pradana, M., Silvianita, A., Rubiyanti, N., & Madiawati, P. N.

- (2024). Digital Transformation and Innovation Strategies in Classification Societies. *Journal of Electrical Systems*, 20(4s), 1042-1053. <https://doi.org/10.52783/jes.2149>
- Nugraha, A. C. (2020). Penerapan teknologi blockchain dalam lingkungan pendidikan: Studi kasus Jurusan Teknik Komputer dan Informatika POLBAN. *Produktif: Jurnal Ilmiah Pendidikan Teknologi Informasi*, 4(1), 302-307.
- OpenSea Analytics. (2024). NFT market overview 2023-2024. <https://opensea.io/blog/announcements/>
- Ortu, M., Vacca, S., Destefanis, G., & Conversano, C. (2022). Cryptocurrency ecosystems and social media environments: An empirical analysis through Hawkes' models and natural language processing. *Machine Learning with Applications*, 7, 100229. <https://doi.org/10.1016/j.mlwa.2021.100229>
- Pasak, S., & Jayadi, R. (2023). Investment decision on cryptocurrency: Comparing prediction performance using ARIMA and LSTM. *Journal of Information Systems and Informatics*, 5(2), 407-427.
- Patel, M. M., Tanwar, S., Gupta, R., & Kumar, N. (2020). A deep learning-based cryptocurrency price prediction scheme for financial institutions. *Journal of Information Security and Applications*, 55, 102583.
- Pernice, I. G. A., & Scott, B. (2021). Cryptocurrency. *Internet Policy Review, Glossary of decentralised technosocial systems*, 10(2). <https://doi.org/10.14763/2021.2.1561>
- Rizkillah, M. F., & Widiyanesti, S. (2022). Prediksi harga cryptocurrency menggunakan algoritma Long Short Term Memory (LSTM). *Jurnal RESTI (Rekayasa Sistem dan Teknologi Informasi)*, 6(1), 25-31.
- Rosyd, A., Purnamasari, A. I., & Ali, I. (2024). Penerapan metode Long Short Term Memory (LSTM) dalam memprediksi harga saham PT Bank Central Asia. *JATI (Jurnal Mahasiswa Teknik Informatika)*, 8(1), 501-506.
- Salim, D. F., Rizki, I. A., & Rizal, N. A. (2023). Performance evaluation of state-owned company stocks in Indonesia: A portfolio formation approach.

International Journal of Finance & Banking Studies (2147-4486), 12(4), 14-26. <https://doi.org/10.20525/ijfbs.v12i4.3157>

Sanjaya, F. I., & Heksaputra, D. (2020). Prediksi rerata harga beras tingkat grosir Indonesia dengan Long Short Term Memory. JATISI (Jurnal Teknik Informatika Dan Sistem Informasi), 7(2), 163-174.

Santoso, A. (2024). Prediksi harga beras menggunakan metode recurrent neural network dan long short-term memory. Prosisko Jurnal Pengembangan Riset Dan Observasi Sistem Komputer, 11(1), 128-136. <https://doi.org/10.30656/prosisko.v11i1.7921>

Seabe, P. L., Moutsinga, C. R. B., & Pindza, E. (2023). Forecasting cryptocurrency prices using LSTM, GRU, and bi-directional LSTM: A deep learning approach. Fractal and Fractional, 7(2), 203.

Sezer, O. B., Gudelek, M. U., & Ozbayoglu, A. M. (2020). Financial time series forecasting with deep learning: A systematic literature review: 2005–2019. Applied soft computing, 90, 106181. <https://doi.org/10.1016/j.asoc.2020.106181>

Shafira, D. E., Ferli, O., Haryanti, E., & Wijaya, E. (2023). Analisis korelasi dan pergerakan bersama saham, emas dan Bitcoin studi kasus pasar Indonesia. Journal of Management and Business Review, 20(3), 207-220.

Silaen, D. S. (2018). Metodologi penelitian sosial untuk penulisan skripsi dan tesis. In Media.

Sofwatunnisa, A. A., Kartawinata, B. R., Akbar, A., Pradana, M., Putra, A., & Hidayat, A. M. (2023). Quick response code as a game-changer of Indonesian digital transactions. WSEAS Transactions on Computer Research, 11, 479-485. <https://doi.org/10.37394/232018.2023.11.43>

Sorin, V., Barash, Y., Konen, E., & Klang, E. (2020). Deep learning for natural language processing in radiology—fundamentals and a systematic review. Journal of the American College of Radiology, 17(5), 639-648.

Sukmadinata, N. S. (2017). Metode penelitian pendidikan. PT. Remaja Rosdakarya.

Sunaryo, D. S. M. B. (2021). Manajemen investasi dan portofolio. Penerbit Qiara Media.

Utama, H. (2023). Pendekatan deep learning menggunakan metode LSTM untuk prediksi harga Bitcoin. *The Indonesian Journal of Computer Science Research*, 2(2), 43-50.

Uras, N., & Ortú, M. (2021, March). Investigation of blockchain cryptocurrencies' price movements through deep learning: a comparative analysis. In 2021 IEEE International Conference on Software Analysis, Evolution and Reengineering (SANER) (pp. 715-722). IEEE.
<https://doi.org/10.1109/SANER50967.2021.00091>

Van Houdt, G., Mosquera, C., & Nápoles, G. (2020). A review on the long short-term memory model. *Artificial Intelligence Review*, 53(8), 5929-5955.

Waspada, I., Salim, D. F., & Krisnawati, A. (2022). Horizon of cryptocurrency before vs during COVID-19.
[http://dx.doi.org/10.21511/imfi.20\(1\).2023.02](http://dx.doi.org/10.21511/imfi.20(1).2023.02)

Wibowo, D. T., Nafisa, A., & Alie, R. M. M. (2019). Hasil dan risiko portofolio berbasis single-index model sebagai strategi investasi pada pasar modal: Studi saham indeks LQ45 Bursa Efek Indonesia. *DIALEKTIKA: Jurnal Ekonomi Dan Ilmu Sosial*, 4(1), 96-121.
<https://doi.org/10.36636/dialektika.v4i1.288>.

Yiying, W., & Yeze, Z. (2019). Cryptocurrency price analysis with artificial intelligence. In 2019 5th International Conference on Information Management (ICIM) (pp. 97-101). IEEE.