

REFERENCES

- [1] E. F. Fama, "American Finance Association Efficient Capital Markets: A Review of Theory and Empirical Work EFFICIENT CAPITAL MARKETS: A REVIEW OF THEORY AND EMPIRICAL WORK*."
- [2] F. J. Fabozzi, F. Gupta, and H. M. Markowitz, "The Legacy of Modern Portfolio Theory," *The Journal of Investing*, vol. 11, no. 3, pp. 7–22, Aug. 2002, doi: 10.3905/joi.2002.319510.
- [3] M. Arora and S. Kumari, "Risk Taking in Financial Decisions as a Function of Age, Gender: Mediating Role of Loss Aversion and Regret," *Int J Appl Psychol*, vol. 5, no. 4, pp. 83–89, 2015, doi: 10.5923/j.ijap.20150504.01.
- [4] S. Z. A. Shah, M. Ahmad, and F. Mahmood, "Heuristic biases in investment decision-making and perceived market efficiency: A survey at the Pakistan stock exchange," *Qualitative Research in Financial Markets*, vol. 10, no. 1, pp. 85–110, 2018, doi: 10.1108/QRFM-04-2017-0033.
- [5] D. Kahneman and A. Tversky, "Prospect Theory: An Analysis of Decision under Risk," in *Econometrica*, vol. 47, Cambridge University Press, 1979, pp. 263–292. doi: 10.1017/CBO9780511803475.003.
- [6] X. Chen, Y. Liu, and H. Gong, "Apple Inc. Strategic Marketing Analysis and Evaluation," 2021. doi: 10.2991/assehr.k.211209.499.
- [7] J. De Lee, Y. H. Wang, C. W. Lin, and H. H. Lin, "Information value of patent litigation and industry competition in Taiwan," *Technological and Economic Development of Economy*, vol. 19, no. 4, pp. 593–605, 2013, doi: 10.3846/20294913.2013.837109.
- [8] J. M. Karpoff, D. S. Lee, and G. S. Martin, "The cost to firms of cooking the books," *Journal of Financial and Quantitative Analysis*, vol. 43, no. 3, pp. 581–611, Sep. 2008, doi: 10.1017/S0022109000004221.
- [9] F. Az-Zahra, A. Alamsyah, N. Trianasari, and M. R. Barokah, "The Correlation Analysis of Stock Price Towards Public Sentiment in Automotive Industry," in *2021 International Conference on Data Science and Its Applications (ICoDSA)*, IEEE, Oct. 2021, pp. 257–262. doi: 10.1109/ICoDSA53588.2021.9617478.
- [10] A. Alamsyah, V. S. Pambudi, and D. P. Ramadhani, "Sentiment Correlation in News Network and Associated Market Movements Based on Co-occurrence Network," in *2022 International Conference on Information Technology Research and Innovation (ICITRI)*, IEEE, Nov. 2022, pp. 71–76. doi: 10.1109/ICITRI56423.2022.9970239.
- [11] N. A. Abdullah, A. Feizollah, A. Sulaiman, and N. B. Anuar, "Challenges and Recommended Solutions in Multi-Source and Multi-Domain Sentiment Analysis," *IEEE Access*, vol. 7, pp. 144957–144971, 2019, doi: 10.1109/ACCESS.2019.2945340.
- [12] "A Hybrid Sentiment Analysis Method of Transformer and Capsule Network for Hotel Reviews," *Academic Journal of Computing & Information Science*, vol. 4, no. 1, 2021, doi: 10.25236/ajcis.2021.040110.
- [13] C. Steven, "The Right Sentiment Analysis Method of Indonesian Tourism in Social Media Twitter Case Study: The City of Bali," *102 IJNMT*, vol. VII, no. 2, 2020.
- [14] F. W. Wibowo and Institute of Electrical and Electronics Engineers, *2018 International Conference on Information and Communications Technology (ICOIACT) : 6-7 March 2018*.
- [15] A. Alamsyah, S. P. Ayu, and B. Rikumahu, "Exploring Relationship between Headline News Sentiment and Stock Return," in *2019 7th International Conference on Information and Communication Technology (ICoICT)*, IEEE, Jul. 2019, pp. 1–6. doi: 10.1109/ICoICT.2019.8835298.
- [16] M. M. Pompian, *Behavioral Finance and Wealth Management*. Wiley, 2006. doi: 10.1002/9781119202400.
- [17] M. Simon, S. M. Houghton, and K. Aquino, "Cognitive biases, risk perception, and venture formation," *J Bus Ventur*, vol. 15, no. 2, pp. 113–134, Mar. 2000, doi: 10.1016/S0883-9026(98)00003-2.
- [18] B. G. Malkiel, "The Efficient Market Hypothesis and Its Critics," *Journal of Economic Perspectives*,

vol. 17, no. 1, pp. 59–82, Feb. 2003, doi: 10.1257/089533003321164958.

- [19] Hk. Baker and J. R. Nosfingner, “Psychological biases of investors,” *Financial Services Review*, vol. 11, no. 2, pp. 97–116, 2002, [Online]. Available: http://link.springer.com/10.1007/978-1-4302-1100-6_3
- [20] H. Shefrin, *Beyond Greed and Fear: Understanding Behavioral Finance and the Psychology of Investing*. Oxford University Press, 2002.
- [21] H. Shefrin, *A behavioral approach to asset pricing*. Elsevier, 2008.
- [22] N. Barberis and R. Thaler, “Chapter 18 A survey of behavioral finance,” *Handbook of the Economics of Finance*, 2003, pp. 1053–1128. doi: 10.1016/S1574-0102(03)01027-6.
- [23] A. Tversky and D. Kahneman, “Judgment under Uncertainty: Heuristics and Biases,” *Science (1979)*, vol. 185, no. 4157, pp. 1124–1131, Sep. 1974, doi: 10.1126/science.185.4157.1124.
- [24] C. Keller, M. Siegrist, and H. Gutscher, “The Role of the Affect and Availability Heuristics in Risk Communication,” *Risk Analysis*, vol. 26, no. 3, pp. 631–639, Jun. 2006, doi: 10.1111/j.1539-6924.2006.00773.x.