

## DAFTAR PUSTAKA

- [1] M. Ali, D. M. Khan, M. Aamir, A. Ali, and Z. Ahmad, "Predicting the direction *movement* of financial time series using artificial neural network and support vector machine," *Complexity*, vol. 2021, pp. 1–13, 2021.
- [2] S. Patalay and M. R. Bandlamudi, "Stock price prediction and portfolio selection using artificial intelligence," *Asia Pacific Journal of Information Systems*, vol. 30, no. 1, pp. 31–52, 2020.
- [3] S. Schmidgall, R. Ziaei, J. Achterberg, L. Kirsch, S. P. Hajiseyedrazi, and J. K. Eshraghian, "Brain-inspired learning in artificial neural networks: A review," *APL Machine Learning*, vol. 2, no. 2, May 2024, doi: 10.1063/5.0186054.
- [4] A. Rose, "How do Artificial Neural Networks Work," *Journal of Advances in Science and Technology*, vol. 20, no. 1, pp. 172–177, 2024, doi: 10.29070/ttrkmm98.
- [5] P. Chhajer, M. Shah, and A. Kshirsagar, "The applications of artificial neural networks, support vector machines, and long short-term memory for stock market prediction," *Decision Analytics Journal*, vol. 2, p. 100015, 2022. DOI: 10.1016/j.dajour.2021.100015.
- [6] A. T. Oyewole, O. B. Adeoye, W. A. Addy, C. C. Okoye, O. C. Ofodile, and C. E. Ugochukwu, "Predicting stock market *movements* using neural networks: A review and application study," *Computer Science & IT Research Journal*, vol. 5, no. 3, pp. 651–670, 2024.
- [7] N. Ayyildiz and O. Iskenderoglu, "How effective is machine learning in stock market predictions?," *Heliyon*, vol. 10, no. 2, 2024.
- [8] A. R. Marakhimov and K. Khudaybergenov, "A Fuzzy MLP Approach for Nonlinear System Identification," *Journal of Mathematical Sciences*, vol. 265, no. 1, pp. 43–51, 2022, doi: 10.1007/s10958-022-06043-z.

- [9] X. Zhou, W. Zhang, Z. Chen, S. Diao, and T. Zhang, "Efficient Neural Network Training via Forward and Backward Propagation Sparsification," *arXiv: Learning*, 2021.
- [10] V. Andreieva and N. Shvai, "Generalization of cross-entropy loss function for image classification," *Journal of Computer Vision Applications*, vol. 3, pp. 3–10, 2021, doi: 10.18523/2617-7080320203-10.
- [11] J. Elis, M. P. B. Kellen, and G. S. Tefa, "Pengaruh Kinerja Keuangan Terhadap Return Saham Pada Perusahaan Manufaktur Sektor Aneka Industri Yang Terdaftar di Bursa Efek Indonesia Periode Tahun 2018–2022," *Menawan*, vol. 2, no. 5, pp. 122–142, 2024, doi: 10.61132/menawan.v2i5.809.
- [12] J. Bocianowski, D. Wrońska-Pilarek, A. Kryzstofiak-Kaniewska, K. Matusiak, and B. Wiatrowska, "Comparison of Pearson's and Spearman's correlation coefficients values for selected traits of *Pinus sylvestris L.*," *Research Square*, 2024, doi: 10.21203/rs.3.rs-4380975/v1.
- [13] C. Thirumalai, S. A. Chandhini, and M. Vaishnavi, "Analysing the concrete compressive strength using Pearson and Spearman," in *Proc. 2017 Int. Conf. Electronics, Communication and Aerospace Technology (ICECA)*, Coimbatore, India, 2017, pp. 215–218, doi: 10.1109/ICECA.2017.8212799.
- [14] A. J. Culyer, "Spearman's Rank Correlation Coefficient," *Handbook of Statistical Methods*, 2014.
- [15] D. Qiao, X. Chen, and B. Huang, "Principal Component Analysis," in *Introduction to Data Science Techniques*, 263–273, 2024, doi: 10.1016/b978-0-443-15928-2.00007-0.
- [16] I. Świetlicka, W. Kuniszyk-Józkowiak, and M. Świetlicki, "Artificial Neural Networks Combined with the Principal Component Analysis for Non-Fluent Speech Recognition," *Sensors*, vol. 22, no. 1, pp. 321–341, 2022, doi: 10.3390/s22010321.
- [17] F. J. Gravetter and L. B. Wallnau, *Statistics for the Behavioral Sciences*, 10th Edition. 2016.

- [18] R. E. Walpole, R. H. Myers, S. L. Myers, and K. Ye, *Probability and Statistics for Engineers and Scientists* (9th Edition). 2011.
- [19] J. Nugroho, L. Pangaribuan, and W. Prastio, "Pengaruh ROA, ROE, dan EPS terhadap harga saham perusahaan perbankan yang terdaftar pada BEI periode 2018–2022," *Jurnal Akuntansi*, vol. 13, no. 2, 2024, doi: 10.46806/ja.v13i2.1167.
- [20] J. Irawati and M. Andriani, "Pengaruh DER, ROA dan EPS terhadap PBV," *Business Management Review*, vol. 2, no. 1, pp. 241–440, 2012.
- [21] A. M. F. Sajeetha, M. F. Nusaika, and M. N. F. N. Safana, "An Empirical Study on Determinants of Price Earnings Ratio: Evidence from Listed Food, Beverage and Tobacco Companies in Colombo Stock Exchange," *Asian Journal of Economics, Business and Accounting*, vol. 23, no. 10, pp. 32–43, 2023, doi: 10.9734/ajeba/2023/v23i10968.
- [22] S. Sufriani and M. Rimawan, "Analisis *Return* on Equity dan Debt to Equity Ratio," *Owner*, vol. 4, no. 2, pp. 308–316, 2020, doi: 10.33395/owner.v4i2.228.