



Hak cipta dan penggunaan kembali:

Lisensi ini mengizinkan setiap orang untuk menggubah, memperbaiki, dan membuat ciptaan turunan bukan untuk kepentingan komersial, selama anda mencantumkan nama penulis dan melisensikan ciptaan turunan dengan syarat yang serupa dengan ciptaan asli.

Copyright and reuse:

This license lets you remix, tweak, and build upon work non-commercially, as long as you credit the origin creator and license it on your new creations under the identical terms.

DAFTAR PUSTAKA

- Asultanny, Y. (2012). "Successful Forecasting for Knowledge Discovery by Statistical Methods," *Proc. Of 9th International Conference on Information Technology: New Generations*, Las Vegas, USA, hal.584-588.
- Beizer, B. (1995). *Black-box testing*. New York: Wiley.
- Chen, J. (2018). Market Capitalization. [online] Investopedia. Tersedia di: <https://www.investopedia.com/terms/m/marketcapitalization.asp> [Diakses 20 Jun. 2019].
- Chen, J., A (2019). Stock. [online] Investopedia. Tersedia di: <https://www.investopedia.com/terms/s/stock.asp> [Diakses 13 Mar. 2019].
- Chen, J., B (2019). Trend. [online] Investopedia. Tersedia di: <https://www.investopedia.com/terms/t/trend.asp> [Diakses 1 Apr. 2019].
- Hansun, S. (2016). A comparative study on WEMA and H-WEMA forecasting methods in time series analysis (case study: JKSE composite index data). Dalam: *2016 6th International Annual Engineering Seminar (InAES)*. [online] Yogyakarta: IEEE, hal. 6-10. Tersedia di: <https://ieeexplore.ieee.org/document/7821897> [Diakses 1 Apr. 2019].
- Hansun, S. dan Subanar, S. (2016). H-WEMA: A New Approach of Double Exponential Smoothing Method. *TELKOMNIKA (Telecommunication Computing Electronics and Control)*, 14(2), hal.772.
- Hayes, A. (2019). Moving Average - MA. [online] Investopedia. Tersedia di: <https://www.investopedia.com/terms/m/movingaverage.asp> [Diakses 13 Mar. 2019].
- Hill, T. and Lewicki, P. (2006). *Time Series Analysis*. Tulsa, Okla.: StatSoft.
- Hyndman, R. (2006). "Another Look at Forecast-Accuracy Metrics for Intermittent Demand," *Foresight*, vol. 4, hal.43-46.
- Hyndman, R. and Athanasopoulos, G. (2013). *Forecasting: Principles and Practice*. Melbourne, Australia: OTexts.
- Hyndman, R. and Koehler, A. (2006). Another look at measures of forecast accuracy. *International Journal of Forecasting*, 22(4), hal.679-688.
- Insight Central. (2010). Forecast Friday Topic: Double Exponential Smoothing. [online] Tersedia di: <https://analysights.wordpress.com/2010/05/20/forecast-friday-topic-double-exponential-smoothing/> [Diakses 13 Mar. 2019].

- Kristanda, M. B. dan Hansun, S. (2017). Phatsa: A web-based application for forecasting using conventional moving average methods. Dalam: *2017 4th International Conference on New Media Studies (CONMEDIA)*. [online] Yogyakarta: IEEE, hal. 38-43. Tersedia di: <https://ieeexplore.ieee.org/document/8266028> [Diakses 13 Mar. 2019].
- LaMorte, W. (2019). Central Limit Theorem. [online] Sphweb.bumc.bu.edu. Tersedia di: http://sphweb.bumc.bu.edu/otlt/MPH-Modules/BS/BS704_Probability/BS704_Probability12.html [Diakses 1 Apr. 2019].
- Milton, A. (2018). Trading with Simple, Exponential, and Weighted Moving Averages. [online] The Balance. Tersedia di: <https://www.thebalance.com/simple-exponential-and-weighted-moving-averages-1031196> [Diakses 13 Mar. 2019].
- Mitchell, C. (2019). How to Use a Moving Average to Buy Stocks. [online] Investopedia. Tersedia di: <https://www.investopedia.com/articles/active-trading/052014/how-use-moving-average-buy-stocks.asp> [Diakses 13 Mar. 2019].
- Nazim, A., Afthanorhan, A. (2014). A Comparison Between Single Exponential Smoothing (SES), Double Exponential Smoothing (DES), Holt's (Brown) and Adaptive Response Rate Exponential Smoothing (ARRES) Techniques in Forecasting Malaysia Population. *Global Journal of Mathematics Analysis*, vol. 2(4), hal. 276-280.
- NIST/SEMATECH. (2003). 6.4.3.3. Double Exponential Smoothing. [online] Tersedia di: <https://www.itl.nist.gov/div898/handbook/pmc/section4/pmc433.htm> [Diakses 13 Mar. 2019].
- Nau, R. (2018). Moving average and exponential smoothing models. [online] Tersedia di: <http://people.duke.edu/~rnau/411avg.htm#HoltLES> [Diakses 13 Mar. 2019].
- Qiu, M. dan Song, Y. (2016). Predicting the Direction of Stock Market Index Movement Using an Optimized Artificial Neural Network Model. *PLOS ONE*, [online] 11(5), p.e0155133. Tersedia di: <https://journals.plos.org/plosone/article?id=10.1371/journal.pone.0155133> [Diakses 10 Apr. 2019].
- Twiggs, C. (2015). Incredible Charts: Weighted Moving Average. [online] Incrediblecharts.com. Tersedia di: https://www.incrediblecharts.com/indicators/weighted_moving_average.php [Diakses 13 Mar. 2019].
- Yates, T. (2019). 4 Ways To Predict Market Performance w. [online] Investopedia. Tersedia di:

https://www.investopedia.com/articles/07/mean_reversion_martingale.asp
[Diakses 10 Apr. 2019].

Zakamulin, V. (2016). "Market Timing with Moving Averages: Anatomy and Performance of Trading Rules," [online]. Tersedia di: <https://ssrn.com/abstract=2585056> [Diakses 13 Mar. 2019]

Zhu, Y. dan Zhou, G. (2009). Technical analysis: An asset allocation perspective on the use of moving averages. *Journal of Financial Economics*, vol. 92 (3), hal.519-544



UMMN

UNIVERSITAS
MULTIMEDIA
NUSANTARA