DAFTAR PUSTAKA

AccelaInfinia. (2019). GBP/USD (British Pound/U.S. Dollar). Retrieved April 1, 2019, from https://www.accelainfinia.com/glossary/gbpusd-british-poundu-s-dollar/

Albariqi, R. (2018). *Predicting Bitcoin Price Change Using Neural Networks*. Universitas Gadjah Mada. Retrieved from http://e-journal.uajy.ac.id/14649/1/JURNAL.pdf

Atsalakis, G. S., Atsalaki, I. G., Pasiouras, F., & Zopounidis, C. (2019). Bitcoin Price Forecasting with Neuro-Fuzzy Techniques. *European Journal of Operational Research*, (xxxx), 1–11. https://doi.org/10.1016/j.ejor.2019.01.040

Avatrade. (2018a). Euro STOXX 50. Retrieved from https://www.avatrade.id/cfd-trading/indices/euro-stoxx-50

Avatrade. (2018b). FTSE 100. Retrieved March 31, 2019, from https://www.avatrade.id/cfd-trading/indices/ftse-100

Avatrade. (2018c). Index VIX. Retrieved March 31, 2019, from https://www.avatrade.id/cfd-trading/indices/vix-index

Blockchain. (2017). Charts Blockchain. Retrieved April 1, 2019, from https://www.blockchain.com/charts

Blockchain. (2019). Bitcoin untuk Pemula. Retrieved March 20, 2019, from https://www.blockchain.com/id/learning-portal/bitcoin-faq

Budiman, H. (2016). Analisis Dan Perbandingan Akurasi Model Prediksi Rentet Waktu Support Vector Machines Dengan Support Vector Machines Particle Swarm Optimization Untuk Arus Lalu Lintas Jangka Pendek, *02*(01), 19–24.

Cachin, C., & Vukolić, M. (2017). Blockchain Consensus Protocols in the Wild. https://doi.org/10.4230/LIPIcs.DISC.2017.1

Candra, Y. (2018). Dow Jones, S&P atau Nasdaq? Retrieved March 31, 2019, from https://tirto.id/dow-jones-sp-atau-nasdaq-cDWZ

Coinmarketcap.com. (2018). Bitcoin (BTC) Price, Charts, Market Cap, and Other Metrics. Retrieved March 15, 2019, from

https://coinmarketcap.com/currencies/bitcoin/

Diskartes. (2018). Apa Penyebab Harga Bitcoin Naik Selangit Kemudian Terjun Bebas? Retrieved June 18, 2019, from http://diskartes.com/2018/11/harga-bitcoin/

Fame, E. F. (2010). Efficient Capital Markets: A Review of Theory and Empirical Work. *The Journal of Finance*, *25*(2), 383–417. https://doi.org/10.1016/0002-8703(53)90182-3

Fikriya, Z. A., Irawan, M. I., & Soetrisno. (2017). Implementasi Extreme Learning Machine untuk Pengenalan Objek Citra Digital. *Jurnal Sains Dan Seni ITS*, *6*(1).

Foresee, F. D., & Hagan, M. T. (1997). Gauss-Newton Approximation To Bayesian Learning. *International Joint Conference on Neural Networks*, 1930–1935.

Futures, K. (2018). Loco London Gold. Retrieved March 21, 2019, from https://www.kp-futures.com/index.php/edukasi/loco-london-gold

Fxstreet. (2019). EUR/USD EXCHANGE RATE. Retrieved April 1, 2019, from https://www.fxstreet.web.id/rates-charts/eurusd

Gianola, D., Okut, H., Weigel, K. A., & Rosa, G. J. M. (2011). Predicting complex quantitative traits with Bayesian neural networks: A case study with Jersey cows and wheat. *BMC Genetics*, *12*(February 2019). https://doi.org/10.1186/1471-2156-12-87

Gianola, D., Rosa, G. J. M., Pérez-Rodríguez, P., Gianola, D., Weigel, K. A., Rosa, G. J. M., & Crossa#, J. (2013). Technical Note: An R package for fitting Bayesian regularized neural networks with applications in animal breeding Investigating functional relationships among fertility and health traits in dairy cows View project Seeds of Discovery -MasAgro Biodiversida. *Article in Journal of Animal Science J. Anim. Sci*, *91*(May), 3522–3531. https://doi.org/10.2527/jas2012-6162

Greaves, A., & Au, B. (2015). Using the Bitcoin Transaction Graph to Predict the Price of Bitcoin. https://doi.org/10.1109/CEC.2010.5586007

Hakim, A. (2004). *Statistika Deskriptif untuk Ekonomi dan Bisnis*. Yogyakarta: EKONOSIA.

Hameed, S., & Farooq, S. (2016). The Art of Crypto Currencies. *International*

Journal of Advanced Computer Science and Applications, *7*(12), 426–435. https://doi.org/10.14569/ijacsa.2016.071255

Harwick, C. (2016). Cryptocurrency_and_the_problem.PDF. *Independent Reveiw*, *20*(4), 569–588.

Haykin, S. (1998). *Neural Networks: A Comprehensive Foundation (2nd Edition)* (2nd ed.). Prentice Hall. Retrieved from https://www.amazon.com/Neural-Networks-Comprehensive-Foundation-2nd/dp/0132733501

Herlambang, G. (2018). Pengertian Indeks Dow Jones Industrial Average (DJIA). Retrieved March 20, 2019, from https://id.investing.com/analysis/pengertian-indeks-dow-jones-industrial-average-djia-200199971

Infovesta. (2019). Indeks Harga Saham. Retrieved April 13, 2019, from https://www.infovesta.com/index/learning/learning/48

Jang, H., & Lee, J. (2017). An Empirical Study on Modeling and Prediction of Bitcoin Prices with Bayesian Neural Networks Based on Blockchain Information. *IEEE Access*, *6*, 5427–5437. https://doi.org/10.1109/ACCESS.2017.2779181

Juanda, R. A., Jondri, & Rohmawati, A. A. (2018). Prediksi Harga Bitcoin Dengan Menggunakan Recurrent Neural Network. *E-Proceeding of Engineering*, *5*(2), 3682–3690.

Khaidem, L., Saha, S., & Dey, S. R. (2016). Predicting the Direction of Stock Market Prices using Random Forest, (May 2016). Retrieved from http://arxiv.org/abs/1605.00003

Kusumodestoni, R. H., & Zyen, A. K. (2015). Prediksi Kecepatan Angin Menggunakan Neural Network Untuk Mengetahui Besar Daya Listrik Yang Dihasilkan, *6*(1).

Mackay, D. J. C. (1992). A Practical Bayesian Framework for backprop in NNs, *472*(1), 448–472.

Mcnally, S. (2016). Predicting the price of Bitcoin using Machine Learning.

Midab. (2017). Apa Itu Cryptocurrency- Seri Belajar Cryptolocho #1. Retrieved March 13, 2019, from http://cryptolocho.com/2017/08/20/apa-itu-cryptocurrency/

Montgomery, D. C., Peck, E. A., & Vining, G. (1991). *Introduction to Linear*

Regression Analysis (2nd ed.). New York: John Wiley and Sons.

Moritz, S., & Bartz-Beielstein, T. (2017). imputeTS: Time Series Missing Value Imputation in R. *The R Journal*, *9*(1), 207. https://doi.org/10.32614/rj-2017-009

Mulyanto, F., & Mulia, M. T. (2014). Analisis Mining System Pada Bitcoin. In *Koferensi Nasional Sistem Informasi 2014* (p. 302).

Nakamoto, S. (2008). Bitcoin: A Peer-to-Peer Electronic Cash System, 1–9. https://doi.org/10.1007/s10838-008-9062-0

Pan, X., Lee, B., & Zhang, C. (2013). A Comparison of Neural Network Backpropagation Algorithm for Electricity Load Forecasting. In *IEEE International Workshop on Inteligent Energy Systems (IWIES)* (pp. 22–27). Vienna, Austria: IEEE. https://doi.org/10.1109/IWIES.2013.6698556

Qiu, C., Wang, C., Zuo, X., & Fang, B. (2011). A Bayesian Regularized Neural Network Approach to Short-Term Traffic Speed Prediction. *Conference Proceedings - IEEE International Conference on Systems, Man and Cybernetics*, (November 2014), 2215–2220. https://doi.org/10.1109/ICSMC.2011.6084006

Sartika, U. (2017). Pengaruh Inflasi, Tingkat Suku Bunga, Kurs, Harga Minyak Dunia dan Harga Emas Dunia Terhadap IHSG dan JIIDI Bursa Efek Indonesia. *I-Finance*, *3*(2), 173–187.

SeputarForex. (2016). Harga Minyak Bumi Hari Ini. Retrieved March 21, 2019, from https://www.seputarforex.com/data/harga_minyak/

Srinivasan, K., & Fisher, D. (1995). Machine Learning Approaches to Estimating Software Development Effort. *IEEE Transactions on Software Engineering*, 126–137. https://doi.org/10.1109/32.345828

Sugiyono. (2007). *Metode Penelitian Kuantitatif Kualitatif dan R&D*. Bandung: CV. Alfabeta.

TransferWise. (2019). CHF to USD. Retrieved April 23, 2019, from https://transferwise.com/us/currency-converter/chf-to-usd-rate

Utari. (2016). Jenis-Jenis Indeks Saham BEI Yang Perlu Diketahui Investor. Retrieved April 1, 2019, from https://www.seputarforex.com/artikel/jenisjenis-indeks-saham-bei-yang-

perlu-diketahui-investor-271855-34

ValutaFX. (2019a). Konversikan Renminbi Tiongkok ke Dolar Amerika Serikat. Retrieved April 23, 2019, from https://id.valutafx.com/CNY-USD.htm

ValutaFX. (2019b). Konversikan Yen Jepang ke Dolar Amerika Serikat. Retrieved April 23, 2019, from https://id.valutafx.com/JPY-USD.htm

Vercellis, C. (2009). *Business Intelligence: Data Mining and Optimization for Decision Making*. Milano, Italy: John Wiley & Sons Ltd.

Walpole, R. E., & Myers, R. H. (1995). *Ilmu Peluang dan Statistika untuk Insinyur dan Ilmuwan*. (T. Sutomo, Ed.) (4th ed.). Bandung: Penerbit ITB.

Wellmann, R., & Bennewitz, J. (2012). Bayesian models with dominance effects for genomic evaluation of quantitative traits. *Genetics Research*, *94*(1), 21–37. https://doi.org/10.1017/S0016672312000018

Widarjono, A. (2005). *Ekonometrika Teori dan Aplikasi Untuk Ekonomi dan Bisnis*. Yogyakarta: Ekonisia Fakultas Ekonomi Universitas Islam Indonesia.