

DAFTAR PUSTAKA

- [1] A. W. Mulyadi and A. Susanti, "Pengaruh pendapatan, pengetahuan investasi, dan literasi keuangan terhadap minat investasi tabungan emas di pegadaian pada gen z di wilayah solo raya," *Jurnal Studi Inovasi*, vol. 4, no. 1, 2024. [Online]. Available: <https://jurnal.studiinovasi.id/jsi/article/view/149>
- [2] A. D. Selasakmida, T. Tarno, and T. Wuryandari, "PERBANDINGAN METODE DOUBLE EXPONENTIAL SMOOTHING HOLT DAN FUZZY TIME SERIES CHEN UNTUK PERAMALAN HARGA PALADIUM," *Jurnal Gaussian*, vol. 10, no. 3, pp. 325–336, 2021. [Online]. Available: <https://ejournal3.undip.ac.id/index.php/gaussian/article/view/32782>
- [3] W. Y. Ambarita, S. Dur, and S. Harleni, "ANALISIS DIAGNOSTIK VARIABEL CUACA UNTUK ESTIMASI POLA CURAH HUJAN DI MEDAN MENGGUNAKAN MODEL BAYESIAN VECTOR AUTOREGRESSIVE," *Jurnal Lebesgue : Jurnal Ilmiah Pendidikan Matematika, Matematika dan Statistika*, vol. 4, no. 3, pp. 1688–1701, 2023. [Online]. Available: <https://lebesgue.lppmbinabangsa.id/index.php/home/article/view/470>
- [4] S. Stephanie, D. Rengasamy, J. Nandong, A. Brennan, and F. H. Juwono, "Analyzing factors influencing global precious metal markets: A feature selection study," *MATEC Web of Conferences*, vol. 377, p. 02007, 2023. [Online]. Available: <https://www.matec-conferences.org/10.1051/mateconf/202337702007>
- [5] G. Tuna, "Interaction between precious metals price and islamic stock markets," *International Journal of Islamic and Middle Eastern Finance and Management*,

vol. 12, no. 1, pp. 96–114, 2019. [Online]. Available: <https://www.emerald.com/insight/content/doi/10.1108/IMEFM-06-2017-0143/full/html>

- [6] D. N. Gujarati and D. C. Porter, *Basic econometrics*, 5th ed., ser. The McGraw-Hill series Economics. McGraw-Hill Irwin, 2009.
- [7] N. W. Putri, I. W. Sumarjaya, and I. G. A. M. Srinadi, “PENERAPAN METODE BAYESIAN VECTOR AUTOREGRESSION DALAM PERAMALAN JUMLAH KUNJUNGAN WISATAWAN CINA KE BALI,” *E-Jurnal Matematika*, vol. 10, no. 2, p. 86, 2021. [Online]. Available: <https://ojs.unud.ac.id/index.php/mtk/article/view/73257>
- [8] A. G. Assaf, G. Li, H. Song, and M. G. Tsionas, “Modeling and forecasting regional tourism demand using the bayesian global vector autoregressive (BGVAR) model,” *Journal of Travel Research*, vol. 58, no. 3, pp. 383–397, 2019. [Online]. Available: <http://journals.sagepub.com/doi/10.1177/0047287518759226>
- [9] S. H. Kang, F. Islam, and A. Kumar Tiwari, “The dynamic relationships among CO2 emissions, renewable and non-renewable energy sources, and economic growth in india: Evidence from time-varying bayesian VAR model,” *Structural Change and Economic Dynamics*, vol. 50, pp. 90–101, 2019. [Online]. Available: <https://linkinghub.elsevier.com/retrieve/pii/S0954349X19301298>
- [10] J. H. Stock and M. W. Watson, *Introduction to econometrics*, fourth edition, global edition ed. Pearson, 2020.
- [11] M. Firdaus, *Aplikasi Ekonometrika dengan E-views, Stata, dan R*. Bogor: PT Penerbit IPB Press, 2020.

- [12] R. E. Walpole, Ed., *Probability & statistics for engineers & scientists*, 8th ed. Pearson Prentice Hall, 2007.
- [13] L. J. Bain and M. Engelhardt, *Introduction to probability and mathematical statistics*, 2nd ed., ser. The Duxbury advanced series in statistics and decision sciences. Duxbury Press, 1992.
- [14] I. Ntzoufras, *Bayesian modeling using WinBUGS*, ser. Wiley series in computational statistics. Wiley, 2009.
- [15] R. Arista and D. Juandi, "Bayesian vector AutoRegressive (BVAR) dalam meramal mata uang cina, india dan indonesia terhadap mata uang amerika serikat," *EUREKAMATIKA*, 2020. [Online]. Available: <https://ejournal.upi.edu/index.php/JEM/article/view/25742/0>
- [16] T. Doan, R. Litterman, and C. Sims, *Forecasting and conditional projection using realistic prior distributions*. Federal Reserve Bank of Minneapolis, 1984, vol. 3. [Online]. Available: <http://www.tandfonline.com/doi/abs/10.1080/07474938408800053>
- [17] L. D. Broemeling, *Bayesian Analysis of Time Series*. Boca Raton : CRC Press, 2019.
- [18] P. J. Brockwell and R. A. Davis, *Introduction to time series and forecasting*, second edition ed., ser. Springer texts in statistics. Springer, 2010.
- [19] H. Lütkepohl, *New introduction to multiple time series analysis: with ... 36 tables*, 1st ed. Springer, 2007.
- [20] M. Suhaidi, W. Anggraini, H. Novian, M. Nasor, and N. A. P. Sari, "Hubungan dinamis arus modal asing, nilai tukar rupiah dan pergerakan indeks

JII 30 dengan metode pendekatan vector autoregressive (VAR) pada masa pandemi covid 19,” *Jurnal Ilmiah Ekonomi Islam*, 2022. [Online]. Available: <https://jurnal.stie-aas.ac.id/index.php/jei/article/view/5756>

[21] M. Syahril, “Analisis vector autoregression (VAR) terhadap hubungan antara luas panen, produksi dan produktivitas panen padi (studi kasus kota yogyakarta tahun 1993 -2015),” *Paspalum: Jurnal Ilmiah Pertanian*, vol. 9, no. 2, p. 173, 2021. [Online]. Available: <http://journal.unwim.ac.id/index.php/paspalum/article/view/311>

[22] B. Juanda, *Ekonometrika Deret Waktu: Teori dan Aplikasi*. Bogor: PT Penerbit IPB Press, 2012.

[23] R. A. Maulana and F. Prasetyia, “HUBUNGAN KAUSALITAS PARIWISATA DAN PERTUMBUHAN EKONOMI DI INDONESIA: ANALISIS PANEL VAR,” *JOURNAL OF DEVELOPMENT ECONOMIC AND SOCIAL STUDIES*, vol. 2, no. 3, 2023. [Online]. Available: <https://jdess.ub.ac.id/index.php/jdess/article/view/162>

[24] W. Enders, *APPLIED ECONOMETRIC TIME SERIES*, 2nd ed. John Wiley and Sons, 2004.

[25] A. D. Milniadi and N. O. Adiwijaya, “ANALISIS PERBANDINGAN MODEL ARIMA DAN LSTM DALAM PERAMALAN HARGA PENUTUPAN SAHAM (STUDI KASUS : 6 KRITERIA KATEGORI SAHAM MENURUT PETER LYNCH),” *SIBATIK JOURNAL: Jurnal Ilmiah Bidang Sosial, Ekonomi, Budaya, Teknologi, dan Pendidikan*, vol. 2, no. 6, pp. 1683–1692, 2023. [Online]. Available: <https://publish.ojs-indonesia.com/index.php/SIBATIK/article/view/798>

- [26] Y. Utami, D. Vinsensia, and E. Panggabean, “Forecasting exponential smoothing untuk menentukan jumlah produksi,” *Jurnal Ilmu Komputer dan Sistem Informasi (JIKOMSI)*, vol. 7, no. 1, pp. 154–160, 2024. [Online]. Available: <https://ejournal.sisfokomtek.org/index.php/jikom/article/view/2853>
- [27] D. S. Hutagalung, “Analisa hubungan antara konsumsi rumah tangga dan tingkat inflasi indonesia (uji kausalitas granger),” *Jurnal Ekonomi & Ekonomi Syariah*, vol. 3, no. 1, 2020.

