

DAFTAR PUSTAKA

- [1] W. Li, Y. Cheng, and Q. Fang, “Forecast on silver futures linked with structural breaks and day-of-the-week effect,” *North American Journal of Economics and Finance*, vol. 53, p. 101192, 2020.
- [2] Y.-M. Lian, J.-C. Yang, and K.-L. Kuo, “The impact of market factors and news sentiments on silver futures etfs,” *Journal of Applied Finance & Banking*, vol. 12, no. 2, pp. 27–39, 2022.
- [3] P. Natasha and K. S. Rajitha, “Volatility of returns in stock market investments: A study of brics nations,” *Finance: Theory and Practice*, vol. 27, no. 2, pp. 87–98, 2023.
- [4] W.-C. Lee and H.-N. L. Lin, “The dynamic relationship between gold and silver futures markets based oncopula-ar-gjr-garch model,” *Middle Eastern Finance and Economics*, vol. 7, 2010.
- [5] L. Morales and B. Andreosso-O’Callaghan, “Comparative analysis on the effects of the Asian and global financial crises on precious metal markets,” *Research in International Business and Finance*, vol. 25, no. 2, pp. 203–227, 2011.
- [6] J. Hamilton and J. C. Wu, “Effects of index-fund investing on commodity futures prices,” *SSRN Electronic Journal*, vol. 6, no. 1, pp. 187–205, 2013.

- [7] K. He, Y. Chen, and G. K. Tso, "Price forecasting in the precious metal market: A multivariate EMD denoising approach," *Resources Policy*, vol. 54, no. C, pp. 9–24, 2017.
- [8] S. Mitsas, P. Golitsis, and K. Khudoykulov, "Investigating the impact of geopolitical risks on the commodity futures," *Cogent Economics & Finance*, vol. 10, no. 1, p. 2049477, 2022.
- [9] B. Jin and X. Xu, "Gaussian process regression based silver price forecasts," *Journal of Uncertain Systems*, vol. 17, no. 03, p. 2450013, 2024.
- [10] L. Huo, Y. Xie, and J. Li, "An innovative deep learning futures price prediction method with fast and strong generalization and high-accuracy research," *Applied Sciences*, vol. 14, no. 13, p. 5602, 2024.
- [11] V. Aggarwal, A. Ranjan, S. Shaurya, and S. K. Garg, "To determine the futures pricing of metal commodities using deep learning," *Evergreen*, vol. 10, no. 2, pp. 1027–1033, 2023.
- [12] R. H. Shumway and D. S. Stoffer, *Time Series Analysis and Its Applications: With Examples in R*. Springer, 2016.
- [13] A. W. Ayele, E. Gabreyohannes, and H. Edmealem, "Generalized autoregressive conditional heteroskedastic model to examine silver price volatility and its macroeconomic determinant in ethiopia market," *Journal of Probability and Statistics*, vol. 2020, p. 5095181, 2020.

- [14] J. A. Batten, C. Ciner, B. M. Lucey, and P. G. Szilagyi, “The structure of gold and silver spread returns,” *Quantitative Finance*, vol. 13, no. 4, pp. 561–570, 2012.
- [15] C. W. J. Granger and R. Joyeux, “An introduction to long-memory time series models and fractional differencing,” *Journal of Time Series Analysis*, vol. 1, no. 1, pp. 15–29, 1980.
- [16] J. R. M. Hosking, “Fractional differencing,” *Biometrika*, vol. 68, no. 1, pp. 165–176, 1981.
- [17] W. W. S. Wei, *Time Series Analysis: Univariate and Multivariate Methods, Second Edition*. Addison Wesley, 2006.
- [18] M. E. H. Arouri, S. Hammoudeh, A. Lahiani, and D. K. Nguyen, “Long memory and structural breaks in modeling the return and volatility dynamics of precious metals,” *The Quarterly Review of Economics and Finance*, vol. 52, no. 2, pp. 207–218, 2012.
- [19] D. Gujarati, *Basic Economics Fourth Edition*. The McGraw-Hill Companies, 2004.
- [20] D. Devianto and A. Wibowo, “The soft computing method of ffn for forecasting the stock returns volatility: A comparative study with garch-type models,” *International Journal of Engineering & Technology*, vol. 7, no. 2.33, pp. 245–248, 2018.

- [21] W. A. Brock, W. D. Dechert, J. A. Scheinkman, and B. LeBaron, "A test for independence based on the correlation dimension," *Econometric Reviews*, vol. 15, no. 3, pp. 197–235, 1996.
- [22] G. P. Zhang, B. E. Patuwo, and M. Y. Hu, "A simulation study of artificial neural networks for nonlinear time-series forecasting," *Computers Operations Research*, vol. 28, pp. 381–396, 2001.
- [23] X. Lu, D. Que, and G. Cao, "Volatility forecast based on the hybrid artificial neural network and garch-type models," *Procedia Computer Science*, vol. 91, pp. 1044–1049, 2016.
- [24] L. Jinu, "A neural network method for nonlinear time series analysis," *Journal of Time Series Econometrics*, vol. 11, no. 1, 2019.
- [25] Kumar, D. U. Singh, and S. Jain, "Hybrid evolutionary intelligent system and hybrid time series econometric model for stock price forecasting," *International Journal of Intelligent Systems*, pp. 1–34, 2021.
- [26] G. Zhang, "Time series forecasting using a hybrid arima and neural network model," *Neurocomputing*, vol. 50, pp. 159–175, 2003.
- [27] B. Neog, B. Gogol, and A. N. Patowary, "Development of hybrid model for improvement of forecast agricultural commodity price," *International Journal of Statistics and Applied Mathematics*, vol. 8, no. 4, pp. 8–17, 2023.

- [28] N. Chaâbane, “A hybrid arfima and neural network model for electricity price prediction,” *Electrical Power and Energy Systems*, vol. 55, no. 1, pp. 187–194, 2014.
- [29] M. Zhou, X. Liu, B. Pan, X. Yang, F. Wen, and X. Xia, “Effect of tourism building investments on tourist revenues in china: A spatial panel econometric analysis,” *Emerging Markets Finance and Trade*, vol. 53, no. 9, pp. 1973–1987, 2017.
- [30] G. E. P. Box, G. M. Jenkins, G. C. Reinsel, and G. M. Ljung, *Time Series Analysis: Forecasting and Control, 5th Edition.* John Wiley Sons, 2016.
- [31] G. E. P. Box and D. R. Cox, “An analysis of transformations,” *Journal of the Royal Statistical Society. Series B (Methodological)*, vol. 26, no. 2, pp. 211–252, 1964.
- [32] P. J. Brockwell and R. Davis, *Introduction to Time Series and Forecasting.* Springer Verlag, 1996.
- [33] S. Makridakis, S. C. Wheelwright, and R. J. Hyndman, *Forecasting: Methods and Applications.* John Wiley Sons, 1998.
- [34] W. W. S. Wei, *Multivariate Time Series Analysis and Applications.* Wiley, 2019.
- [35] F. X. Diebold and G. D. Rudebusch, “Long memory and persistence in aggregate output,” *Journal of Monetary Economics*, vol. 24, no. 2, pp. 189–2019, 1989.

- [36] P. J. Brockwell and R. A. Davis, *Time Series: Theory and Methods*. New York: Springer-Verlag, 1991.
- [37] R. T. Baillie, “Long memory processes and fractional integration in econometrics,” *Journal of Econometrics*, vol. 73, no. 1, pp. 5–59, 1996.
- [38] N. Elmesmari, R. Suliman, and M. Elnazzal, “The effect of over-differencing on model validity,” *Scholars Journal of Physics, Mathematics and Statistics*, vol. 9, no. 8, pp. 122–144, 2022.
- [39] W. Palma, *Long-Memory Time Series*. John Wiley and Sons, 2007.
- [40] J. Geweke and S. Porter-Hudak, “The estimation and application of long memory time series models,” *Journal of Time Series Analysis*, vol. 4, no. 4, pp. 221–238, 1983.
- [41] V. A. Reisen, “Estimation of the fractional difference parameter in the ARIMA(p, d, q) model using the smoothed periodogram,” *Journal of Time Series Analysis*, vol. 15, no. 3, 1994.
- [42] L. J. Bain and M. Engelhardt, *Introduction to Probability and Mathematical Statistics*, 2nd ed. California: Duxbury Press, 1992.
- [43] E. J. Hannan and B. G. Quinn, “The determination of the order of an autoregression,” *Journal of the Royal Statistical Society, Series B (Methodological)*, vol. 41, pp. 190–195, 1979.
- [44] R. S. Tsay, *Analysis of Financial Time Series*. John Wiley and Sons, Inc., 2005.

- [45] R. F. Engle, “Autoregressive conditional heteroscedasticity with estimates of the variance of united kingdom inflation,” *Econometrica*, vol. 50, no. 4, pp. 987–1007, 1982.
- [46] P. K. K. Chu, “Using BDS statistics to detect nonlinearity in time series,” in *Proceedings of the 53rd International Statistical Institute Conference*, 2001.
- [47] S. Chakraverty and S. K. Jeswal, *Applied Artificial Neural Network Methods for Engineers and Scientists*. World Scientific, 2021.
- [48] A. A. Alsuwaylimi, “Comparison of arima, ann and hybrid arima-ann models for time series forecasting,” *Information Sciences Letters*, vol. 12, no. 2, pp. 1003–1016, 2023.
- [49] J. Heaton, *Artificial Intelligence for Humans, Vol 3: Neural Networks and Deep Learning*. Heaton Research, Inc., 2013.
- [50] I. N. Da Silva, D. H. Spatti, R. Andrade Flauzino, L. H. Bartocci Liboni, and S. F. Dos Reis Alves, *Artificial Neural Networks: A Practical Course*. Springer International Publishing, 2017.
- [51] M. L. Osva Antonio, M. L. Abelardo, and J. Crossa, *Multivariate Statistical Machine Learning Methods for Genomic Prediction*. Cham: Springer International Publishing, 2022.
- [52] L. B. Sina, C. A. Secco, M. Blazevic, and K. Nazemi, “Systematic review : Hybrid forecasting methods,” *Electronics*, vol. 12, pp. 1–14, 2023.

- [53] R. J. Hyndman and G. Athanasopoulos, *Forecasting: Principles and Practice*, 1st ed. OTexts, 2014.
- [54] A. Jierula, S. Wang, T.-M. OH, and P. Wang, “Study on accuracy metrics for evaluating the predictions of damage locations in deep piles using artificial neural networks with acoustic emission data,” *Applied Sciences*, vol. 11, no. 5, 2021.
- [55] C. D. Lewis, *Industrial and business forecasting methods*. London: Butterworth Scientific, 1982.

