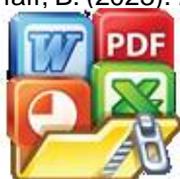


DAFTAR PUSTAKA

- Alam, D., Kurniawan, A., & Hanggraeni, D. (2025). Mendorong pertumbuhan ekonomi 8% melalui pasar modal Indonesia. *Syntax Literate*, 10(5). <https://doi.org/10.36418/syntax-literate.v10i5.58706>
- Alfath, M. H., & Dewi, S. R. (2022). Periodic rebalancing portfolio saham indeks Kompas100 di masa pandemi COVID-19. *Jurnal Ilmiah Manajemen Fakultas Ekonomi*, 8(1). <https://doi.org/10.34203/jimfe.v8i1.4878>
- Bergstra, J., & Bengio, Y. (2012). Random search for hyper-parameter optimization. *Journal of Machine Learning Research*, 13(1), 281–305. <https://www.jmlr.org/papers/volume13/bergstra12a/bergstra12a.pdf>
- Bodie, Z., Kane, A., & Marcus, A. J. (2014). *Investments* (10th ed.). McGraw-Hill Education.
- Cerqueira, V., Torgo, L., & Mozetič, I. (2020). Evaluating time series forecasting models: An empirical study on performance estimation methods. *Machine Learning*, 109(11), 1997–2028. <https://doi.org/10.1007/s10994-020-05910-7>
- Chen, T., & Guestrin, C. (2016). XGBoost: A scalable tree boosting system. *Proceedings of the 22nd ACM SIGKDD International Conference on Knowledge Discovery and Data Mining*, 785–794. <https://doi.org/10.1145/2939672.2939785>
- Chen, W., Zhang, H., Mehlawat, M. K., & Jia, L. (2021). Mean–variance portfolio optimization using *machine learning*-based stock price prediction. *Applied Soft Computing*, 100, 106943. <https://doi.org/10.1016/j.asoc.2020.106943>
- Chen, Y., Zhang, L., & Wang, H. (2022). *Portfolio optimization based on rolling window using 5 stocks*. In *Proceedings of the Asia–Europe Conference on Mathematics, Economics, and Physics Studies (AEMPS)*. EWA Direct. <https://www.ewadirect.com/proceedings/aemps/article/view/15458/pdf>
- Chiodini, S. (2024). *A critical evaluation of covariance estimation methods for stock portfolio management* [Master's thesis, Politecnico di Milano]. Politesi. <https://www.politesi.polimi.it/handle/10589/223023>
- Dash, R., Mishra, D., & Rath, A. K. (2021). Fine-tuned support vector regression model for stock predictions. *Neural Computing and Applications*, 33, 11765–11783. <https://doi.org/10.1007/s00521-021-05842-w>
- De Prado, M. L. (2018). *Advances in financial machine learning*. John Wiley & Sons. <https://agorism.dev/book/finance/ml/Marcos%20Lopez%20de%20Prado%20-%20Advances%20in%20Financial%20Machine%20Learning-Wiley%20%282018%29.pdf>
- Deep, A., Verma, M., & Singh, R. (2024). Assessing of the impact of technical *chine learning* models for stock price prediction. *arXiv preprint* <https://arxiv.org/abs/2412.15448>
- ani, S. (2018). Analisis kinerja portofolio risk parity (RP) ngan portofolio *equal-weight*. *E-Proceeding of Engineering*, <https://openlibrary.telkomuniversity.ac.id/pustaka/files/141276>
- lisis-kinerja-portofolio-risk-parity-rp-dibandingkan-dengan-port
ht.pdf



- Fabozzi, F. J. (1995). *Bond markets, analysis, and strategies*. Prentice Hall.
- Firmansyah, M., & Fathoni, R. A. R. (2025). *Teori analisis investasi*. Universitas Muhammadiyah Malang. https://books.google.com/books/about/TEORI_ANALISIS_INVESTASI.html?id=Wa2JEEQAAQBAJ
- Guennioui, O., Chiadmi, D., & Amghar, M. (2023). Improving global stock market prediction with XGBoost and LightGBM *machine learning* models. *Review of Economics and Finance*. https://refpress.org/wp-content/uploads/2024/02/Guennioui_REF.pdf
- Guo, Y., & Ryan, J. (2023). Portfolio rebalancing based on time series momentum and downside risk. *IMA Journal of Management Mathematics*, 34(2), 355–380. <https://doi.org/10.1093/imaman/dpad005>
- Husnan, S. (2015). *Dasar-dasar teori portofolio dan analisis sekuritas*. Yogyakarta: UPP STIM YKPN.
- Hyndman, R. J., & Athanasopoulos, G. (2021). *Forecasting: Principles and practice* (3rd ed.). OTexts. <https://otexts.com/fpp3/>
- Investopedia. (2024). Understanding technical indicators: Types, uses, and key examples. <https://www.investopedia.com/terms/t/technicalindicator.asp>
- JakPat Insight. (2024). *Indonesia investment trends – 2024*. JakPat Mobile Survey Platform. <https://insight.jakpat.net/indonesia-investment-trends/>
- Lee, J., Jeon, H., Bae, H., & Lee, Y. (2024). Return prediction for mean-variance portfolio selection: How decision-focused learning shapes forecasting models. *arXiv preprint arXiv:2409.09684*. <https://arxiv.org/abs/2409.09684>
- B.V., Bhavya, Begum, Dr. Dilshad, *Machine learning for Finance: Portfolio Optimization, Risk Management, and Algorithmic Trading*. (2024). *International Journal of Scientific Development and Research (IJS DR)*, 9(8). <https://www.ijedr.org/papers/IJS DR2408077.pdf>
- Gaou, Hanyou, Liang, Haiming, *Machine learning in Business and Finance: A literature review and meta-analysis*. (2024). *Journal of Financial Innovation (SpringerOpen)*. <https://jfin-swufe.springeropen.com/articles/10.1186/s40854-024-00629-z>
- Markowitz, H. (1952). Portfolio selection. *The Journal of Finance*, 7(1), 77–91. <https://doi.org/10.2307/2975974>
- Nti, A. A., Adekoya, A. F., & Weyori, B. A. (2020). A systematic review of fundamental and technical analysis of stock market predictions using artificial intelligence-based techniques. *Heliyon*, 6(2), e03671. <https://doi.org/10.1007/s10462-019-09754-z>
- Pfaff, B. (2023). *Introduction to computational finance and financial econometrics with* <https://bookdown.org/compfinezbook/introcompfin/>
- Wosari, L. Y. (2024). Perbandingan algoritma XGBoost dan diksi saham PT Bank Mandiri (BMRI). *COSTING: Journal of Business and Accounting*, 8(2), 91–102. <https://www.ij2kpe.or.id/index.php/COSTING/article/download/9473/5690/9>



- Rachmawati, N., & Setiawan, A. (2023). Prediksi harga saham menggunakan Support Vector Regression (SVR) dengan optimasi Grid Search dan validasi Time Series Cross-Validation. *Jurnal Gaussian*, 12(2), 153–162. Universitas Diponegoro. <https://doi.org/10.14710/medstat.7.1.29-35>
- Saputra, M. R., & Saepudin, D. (2023). Optimasi portofolio berbasis prediksi *return* saham menggunakan hybrid XGBoost dan Improved Firefly Algorithm untuk saham-saham dalam indeks LQ45. *E-Proceeding of Engineering*, 10(3), 3505–3513. https://openlibrary.telkomuniversity.ac.id/pustaka/files/179945/jurnal_eproc/optimasi-portofolio-berbasis-prediksi-return-saham.pdf
- Sharpe, W. F. (1964). Capital asset prices: A theory of market equilibrium under conditions of risk. *The Journal of Finance*, 19(3), 425–442. <https://doi.org/10.2307/2977928>
- Sharpe, W. F. (1966). Mutual fund performance. *The Journal of Business*, 39(1), 119–138. <https://doi.org/10.1086/294846>
- Sholikah, Fitria Puteri. Putri, Windi. & Djangi, Rosalinda Maria (2022). Peranan pasar modal dalam perekonomian negara Indonesia. *Jurnal Neraca*, 3(2), 45–53. <https://doi.org/10.47065/arbitrase.v3i2.496>
- Smola, A. J., & Schölkopf, B. (2004). A tutorial on support vector regression. *Statistics and Computing*, 14(3), 199–222. <https://doi.org/10.1023/B:STCO.0000035301.49549.88>
- Tandellilin, E. (2007). *Analisis investasi dan manajemen portofolio*. Yogyakarta: BPFE.
- Tandellilin, E. (2017). *Pasar modal: Manajemen portofolio dan investasi*. Yogyakarta: UPP STIM YKPN.
- Thumu, S. R., & Nellore, G. (2024). Optimized ensemble support vector regression models for predicting stock prices with multiple *kernel*s. *Acta Informatica Pragensia*, 13(1), 24–37. <https://aip.vse.cz/pdfs/aip/2024/01/02.pdf>
- Tradelink. (2024). Key technical analysis indicators: SMA, EMA, and Bollinger Bands. <https://tradelink.pro/blog/sma-ema-bollinger-bands-indicators>
- Yifan, Z. (2022). Stock price prediction method based on XGBoost algorithm. *Proceedings of the 2022 International Conference on Big Data, Blockchain, and Economy Management (ICBBEM 2022)*. Atlantis Press. https://doi.org/10.2991/978-94-6463-030-5_60
- Yuliana, R., Rachmawati, A., & Putri, S. (2023). Analisis sentimen pasar melalui berita finansial untuk prediksi harga saham BBRI dengan Support Vector Regression (FOA). *Indonesian Journal of Artificial Intelligence*, 12(4), 112–123. <https://doi.org/10.24127/ijai/article/view/94692>
- Technical indicators in trading: RSI, MACD, Bollinger & more. www.tradingodler.com/education/introduction-to-technical-indicators

