

Daftar Pustaka

- [1]F. Corielli and M. Marcellino, “Factor based index tracking,” *J. Bank. Financ.*, vol. 30, no. 8, pp. 2215–2233, 2006, doi: 10.1016/j.jbankfin.2005.07.012.
- [2]S. Kim and S. Kim, “Index tracking through deep latent representation learning,” *Quant. Financ.*, vol. 20, no. 4, pp. 639–652, 2020, doi: 10.1080/14697688.2019.1683599.
- [3]T. A. Firsty, D. Saepudin, and R. F. Umbara, “Analysis and implementation of tracking efficient method to LQ45 stock index portfolio optimization,” *2015 3rd Int. Conf. Inf. Commun. Technol. ICoICT 2015*, vol. 3, no. 4, pp. 594–599, 2015, doi: 10.1109/ICoICT.2015.7231492.
- [4]N. C. P. Edirisinghe, “Index-tracking optimal portfolio selection,” *Quant. Financ. Lett.*, vol. 1, no. 1, pp. 16–20, 2013, doi: 10.1080/21649502.2013.803789.
- [5]H. Ouyang, X. Zhang, and H. Yan, “Index tracking based on deep neural network,” *Cogn. Syst. Res.*, vol. 57, no. October, pp. 107–114, 2019, doi: 10.1016/j.cogsys.2018.10.022.
- [6]L. Deng and D. Yu, “Deep learning: Methods and applications,” *Found. Trends Signal Process.*, vol. 7, no. 3–4, pp. 197–387, 2013, doi: 10.1561/20000000039.
- [7]X. Wang, Y. Zhao, and F. Pourpanah, “Recent advances in deep learning,” *Int. J. Mach. Learn. Cybern.*, vol. 11, no. 4, pp. 747–750, 2020, doi: 10.1007/s13042-020-01096-5.
- [8]J. B. Heaton, N. G. Polson, and J. H. Witte, “Deep learning for finance: deep portfolios,” *Appl. Stoch. Model. Bus. Ind.*, vol. 33, no. 1, pp. 3–12, 2017, doi: 10.1002/asmb.2209.
- [9]P. Gaillard, “Rwanda 1994: ‘...kill as many people as you want, you cannot kill their memory,’” *Int. Comm. Red Cross*, pp. 1–24, 2004, doi: 10.6084/m9.figshare.5028110.
- [10] X. Sun, B. Li, and H. Pang, “Portfolio Construction for Pharmaceutical Industry,” *E3S Web Conf.*, vol. 275, pp. 1–5, 2021, doi: 10.1051/e3sconf/202127503032.
- [11] A. W. Lo, “‘The Statistics of Sharpe Ratios’: Author’s Response,” *Financ. Anal. J.*, vol. 58, no. 6, pp. 18–18, 2002, doi: 10.2469/faj.v58.n6.2481.