

Daftar Pustaka

- [1] A. P. Tambunan, *Menilai Harga Wajar Saham*. Elex Media Komputindo, 2008.
- [2] J. J. Murphy, *Technical analysis of the financial markets: A comprehensive guide to trading methods and applications*. Penguin, 1999.
- [3] I. Welch and A. Goyal, “A comprehensive look at the empirical performance of equity premium prediction,” *Review of Financial Studies*, vol. 21, no. 4, pp. 1455–1508, Jul. 2008, doi: 10.1093/rfs/hhm014.
- [4] Z. Dai, X. Dong, J. Kang, and L. Hong, “Forecasting stock market returns: New technical indicators and two-step economic constraint method,” *North American Journal of Economics and Finance*, vol. 53, Jul. 2020, doi: 10.1016/j.najef.2020.101216.
- [5] Y. Zhang, F. Ma, and Y. Wang, “Forecasting crude oil prices with a large set of predictors: Can LASSO select powerful predictors?,” *J Empir Finance*, vol. 54, pp. 97–117, Dec. 2019, doi: 10.1016/j.jempfin.2019.08.007.
- [6] Y. Zhang, Y. Wei, F. Ma, and Y. Yi, “Economic constraints and stock return predictability: A new approach,” *International Review of Financial Analysis*, vol. 63, pp. 1–9, May 2019, doi: 10.1016/j.irfa.2019.02.007.
- [7] J. Y. Campbell and S. B. Thompson, “Predicting excess stock returns out of sample: Can anything beat the historical average?,” *Review of Financial Studies*, vol. 21, no. 4, pp. 1509–1531, Jul. 2008, doi: 10.1093/rfs/hhm055.
- [8] J. W. Wilder, *New concepts in technical trading systems*. Trend Research, 1978.
- [9] S. Chatterjee and A. S. Hadi, *Regression analysis by example*. John Wiley & Sons, 2015.
- [10] W. S. Bhaya, “Review of Data Preprocessing Techniques in Data Mining,” 2017.