

TABLE OF CONTENTS

APPROVAL PAGE	ii
SELF DECLARATION AGAINST PLAGIARISM	iii
ABSTRACT	iv
ACKNOWLEDGEMENTS	v
PREFACE	vi
TABLE OF CONTENTS	vii
LIST OF FIGURES	x
LIST OF TABLES	xi
LIST OF EQUATIONS	xii
LIST OF ABBREVIATION	xiii
LIST OF REVISION	xv
CHAPTER 1 INTRODUCTION	1
1.1 Background	1
1.2 Problem Identification	2
1.3 Research Objective	4
1.4 Proposed Method	5
1.5 Hypothesizes	6
1.6 Assumption	6
1.7 Scope and Delimitation	7
1.8 Research Methodology	8
CHAPTER 2 REVIEW OF LITERATURE AND STUDIES	11
2.1. Literature Review.....	11
2.1.1 Blockchain	11
2.1.2 Decentralized Finance (DeFi)	11

2.1.3 Ethereum	12
2.1.4 Fraud in DeFi	12
2.1.5 Transformer.....	13
2.1.6 RoBERTa.....	14
2.2 Regulatory	15
2.2.1 Financial Action Task Force (FATF)	15
2.2.2 International Organization of Securities Commissions (IOSCO).....	16
2.2.3 Markets in Crypto-Assets Regulation (MiCA)	16
2.2.4 Badan Pengawas Perdagangan Berjangka Komoditi (BAPPEBTI) Indonesia	17
2.2.5 UU ITE.....	17
2.2.6 Otorisasi Jasa Keuangan	18
CHAPTER 3 SYSTEM MODEL DESIGN	20
3.1 Research Design.....	20
3.2 Simulation Scenario	21
3.3 Scenario Data Collection	23
3.4 Scenario Analysis.....	24
3.5 Evaluation Performance	26
3.5.1 Confusion Matrix	26
3.5.2 Accuracy	27
3.5.3 Precision.....	27
3.5.4 Recall	27
3.5.5 F1-Score	27
3.5.6 Matthews Correlation Coefficient (MCC)	28
3.5.7 AUC-ROC.....	28

CHAPTER 4 RESEARCH RESULTS AND DISCUSSION	30
4.1 Environment and Experiment Configuration	30
4.1.1 Hardware and Software.....	30
4.1.2 Dataset Description	30
4.2 Performance Evaluation of Anomaly Detection Models	30
4.2.1 The Impact of Gradient Accumulation Implementation	31
4.2.2 Performance Comparison with Baseline Model	32
4.2.3 Error Analysis	34
4.3 Prototype Implementation and Deployment	34
4.3.1 System Architecture	35
4.3.2 Prototype User Interface	35
4.4 Discussion: Implications of Results and Regulatory Review	36
4.4.1 The Significance of the Semantic Approach: A Methodological Contribution	36
4.4.2 Practical Implications for Industry: The Necessity of a Layered Defense System	37
4.4.3 Implications for Regulatory Oversight: Bridging the Technology and Policy Gap	37
CHAPTER 5 CONCLUSIONS AND RECOMMENDATIONS	39
5.1 Conclusions.....	39
5.2 Recommendations.....	39
5.2.1. Suggestions for Further Research (Academic)	39
5.2.2. Practical Recommendations and Policy Implications	40
REFERENCE	42