

## DAFTAR PUSTAKA

- Aasim, Singh SN, Mohapatra A. 2021. Repeated Wavelet Transform based ARIMA Model for Very Short-Term Wind Speed Forecasting. *Renewable Energy*. 1-28.
- Abedinia O, Amjady N. 2014. Day-Ahead Price Forecasting of Electricity Markets by a New Hybrid Forecast Method. *Journal of Modeling and Simulation in Electrical and Electronics Engineering (MSEEE)*. 1-7.
- Aisyah S, Wahyuningsih S, Amijaya FDT. 2021. Peramalan Jumlah Titik Panas Provinsi Kalimantan Timur Menggunakan Metode Radial Basis Function Neural Network. *Jambura Journal of Probability and Statistics*. 2(2): 64-74.
- Anshori M. 2019. Lembaga Keuangan Bank: Konsep, Fungsi dan Perkembangannya di Indonesia. *Madani Syari'ah*. 1: 91-102.
- Ariyanto Y, Ananta A, Darwis M. 2020. Sistem Informasi Peramalan Penjualan Barang dengan Metode Double Exponential Smoothing Pada Istana Sayur. *Jurnal Informatika Polinema*. 6(3): 9-14.
- Bailey K. 2017. A Combined Wavelet and ARIMA Approach to Predicting Financial Time Series. *Dublin City University*. 1-81.
- [BI] Bank Indonesia. 2022. Permintaan Kredit Modal Kerja (KMK) tahun 2022. [https://www.bi.go.id/seki/tabel/TABEL1\\_9.pdf](https://www.bi.go.id/seki/tabel/TABEL1_9.pdf) [20 Jan 2023]
- [BI] Bank Indonesia. 2023. Survei Perbankan Triwulan IV 2022. <https://www.bi.go.id/id/publikasi/laporan/Pages/Survei-Perbankan-TwIV-2022.aspx>. [15 Feb 2023]
- Box GEP, Jenkins GM, Reinsel GC, Ljung GM. 2016. *Time Series Analysis - Forecasting and Control, 5th ed*. New Jersey: John Wiley and Sons, Inc.
- Burrus CS, Gopinath RA, Guo H. 1998. *Introduction to Wavelets and Wavelet Transform A Primer International Edition*. Prentice-Hall International, Inc. New Jersey.
- Conejo AJ, Plazas MA, Espinola R. 2005. Day-Ahead Electricity Price Forecasting Using the Wavelet Transform and ARIMA Models. *IEEE Transactions On Power System*. 20(2): 1035-1042.
- Crowley P. 2007. A Guide to Wavelets for Economists. *Journal of Economic Surveys* 21.2. 207-267.
- Cryer J, Chan KS. 2008. *Time Series Analysis With Application in R Second Edition*. Iowa: Springer.
- Daubechies I. 1992. *Ten Lectures on wavelets*. Society for Industrial and Applied Mathematics.

- Ekananda M. 2016. *Analisis Ekonometrika Time Series Edisi 2*. Mitra Wacana Media. Jakarta.
- Fathurahman M. 2009. Pemilihan Model Regresi Terbaik Menggunakan Akaike's Information Criterion dan Schwarz Information Criterion. *Jurnal Informatika Mulawarman*. 4(3): 37-41.
- Halimatuzzahro F, Lestari FA. 2021. Peramalan Suku Bunga Kredit Rupiah Modal Kerja Pada Bank Swasta Nasional di Indonesia. *Jurnal Ilmiah Penalaran dan Penelitian Mahasiswa*. 5(1): 14-33.
- Hanke JE, Wichern D. 2014. *Pearson New International Edition, Ninth Edition*. Pearson Education Limited.
- Kozlowski B. 2005. Time Series Denoising With Wavelet Transform. *Journal of Telecommunications and Information Technology*. 91-95.
- Nurjanah IS, Ruhiat D, Andiani D. 2018. Implementasi Model Autoregressive Integrated Moving Average (ARIMA) Untuk Peramalan Jumlah Penumpang Kereta Api di Pulau Sumatera. *Jurnal Teorema: Teori dan Riset Matematika*. 3(2): 145-156.
- Pan D, Kibbe W. 2006. Improved Peak Detection in Mass Spectrum by Incorporating Continuous Wavelet Transform-Based Pattern Matching. *Bioinformatics* 22.17. 2059-2065.
- Raju GVS. 2014. The Discussion On Haar Wavelet Transform. *COSMOS: Journal of Engineering and Technology*. 4(2): 38-40. ISSN: 2231-4210.
- Riyanto, Mulyono S. 2019. *Peramalan Bisnis dan Ekonometrika Edisi 3*. Mitra Wacana Media. Jakarta.
- Presiden Republik Indonesia. 1998. *Undang-Undang Nomor 10 Tahun 1998 Pasal 1 Ayat 2 Tentang Perbankan*.
- Presiden Republik Indonesia. 1998. *Undang-Undang Nomor 10 Tahun 1998 Pasal 1 Ayat 11 Tentang Perbankan*.
- Singh S, Parmar KS. 2020. Development of New Hybrid Model of Discrete Wavelet Decomposition and Autoregressive Integrated Moving Average (ARIMA) Models in Application to One Month Forecast the Casualties Cases of COVID-19. *ELSEVIER*. 1-8.
- Riyanto, Mulyono S. 2019. *Peramalan Bisnis Dan Ekonometrika, 3<sup>th</sup>ed*. Mitra Wacana Media. Jakarta
- Suyatno T. 1999. *Dasar-Dasar Perkreditan : Edisi Keempat*. Jakarta: PT. Gramedia Pustaka Utama.
- Tan Z, Zhang J, Wang J, Xu J. 2010. Day-Ahead Electricity Price Forecasting Using Wavelet Transform Combined with ARIMA and GARCH Models. *ELSEVIER*.

ER. 3606-3610.

Tyas AAWP, Ikhsani KTW. 2015. Sumber Daya Alam dan Sumber Daya Manusia Untuk Pembangunan Ekonomi Indonesia. *Forum Ilmiah*. 12(1): 1-15.

Yahaya A. 2015. Working Capital Management and Financial Performance of Deposit Money Banks in Nigeria. *Journal of Finance and Accounting*. 57-71.

