

## DAFTAR PUSTAKA

- Bagheri, A., Peyhani, H.M., dan Akbari, M., 2014, Financial forecasting using ANFIS networks with Quantum-behaved Particle Swarm Optimization, *Expert Systems with Applications* 41, 6235–6250.
- Broto, C., 2013, The effectiveness of forex interventions in four Latin American countries, *Emerging Markets Review* 17, 224–240.
- Chen, J., 2009, *Essentials of foreign exchange trading*, John Wiley & Sons, New Jersey, Canada.
- Ehrmann, M., dan Fratzscher, M., 2005, Exchange rates and fundamentals: new evidence from real-time data, *Journal of International Money and Finance* 24, 317–341.
- Evansa, M., dan Lyons, R., 2008, How is macro news transmitted to exchange rates?, *Journal of Financial Economics* 88, 26–50.
- Han, Y.W., 2008, Intraday effects of macroeconomic shocks on the US Dollar–Euro exchange rates, *Japan and the World Economy* 20, 585–600.
- Kritzer, A., 2012, *Forex for Beginners: A Comprehensive Guide to Profiting from the Global Currency Markets*, Apress, New York, US.
- Marshall, B.R., Cahan, R.H., dan Cahan, J.M., 2007, Does intraday technical analysis in the U.S. equity market have value?, *Journal of Empirical Finance* 15, 199–210.
- Michalowski, G., 2011, *Attacking currency trends : how to anticipate and trade big moves in the forex market*, John Wiley & Sons, New Jersey, Canada.
- Nassirtoussi, A.K., Aghabozorgi, S., Wah, T.Y., dan Ngo, D.C.L., 2015, Text mining of news-headlines for FOREX market prediction: A Multi-layer Dimension Reduction Algorithm with semantics and sentiment, *Expert Systems with Applications* 42, 306–324.
- Nicholas, A., George, K.Z., dan Dmitriy, S.S., 2011, Do market fundamentals determine the Dollar–Euro exchange rate?, *Journal of Policy Modeling* 34, 1–15.

Norris, J., Gaskill, A., dan Bell, T., 2010, *Mastering The Currency Market*, McGraw-Hill, New York, US.

Oberlechner, T., 2001, Importance of technical and fundamental analysis in the european foreign exchange market, *International Journal of Finance and Economics* 6, 81–93.

Taylor, F., 2003, *Mastering Foreign Exchange & Currency Options*, Pearson Education Limited, London, UK.

Vajda, V., Kisela, P., dan Uzik, M., 2015, The impact of fundamental information on EUR currency – evidence from the market, *Procedia Economics and Finance* 32, 87 – 94.