DAFTAR PUSTAKA

[1] Coronavirus disease (covid-19) pandemic, 2021.

[2] Covid-19 to plunge global economy into worst recession since world war ii, 2020.

[3] Foreign exchange turnover in april 2019.

[4] J.D. Cryer and K.S. Chan. *Time Series Analysis: With Applications in R*. Springer Texts in Statistics. Springer New York, 2008.

[5] William Wei. Time series analysis. *The Oxford Handbook of Quantitative Methods in Psychology*, 2, 2013.

[6] Ruey S. Tsay. *Multivariate Time Series Analysis: With R and Financial Applications*. Wiley Series in Probability and Statistics. Wiley New Jersey, 2014.

[7] Miguel A. Arranz. Portmanteau test statistics in time series. *Tol-Project.org*, 2005.

[8] R. Scott Hacker and Abdulnasser Hatemi. A test for multivariate arch effect. *Applied Economics Letters*, 12(7):411–417, 2005.

[9] Pär Sjölander. A stationary unbiased finite sample arch-lm test procedure. *Applied Economics*, 43(8):1019, 2010.

[10] Naoya Okamoto Kazuyuki Koizumi and Takashi Seo. On jarque-bera tests for assessing multivariate normality.

[11] A. Zeileis. Alternative boundaries for cusum tests. *Statistical Papers*, 45:123–131, 2004.

[12] J. Heizer and B. Render. *Operations Management: Sustainability and Supply Chain Management*. Always learning. Pearson, 2014.

[13] Helmut Lütkepohl. *Impulse response function*, pages 145–150. Palgrave Macmillan UK, London, 2010.

[14] Bernhard Pfaff. Var, svar and svec models: Implementation within r package vars. *Journal of Statistical Software*, 27(4):1–32, 2008.

[15] Walaa Medhat, Ahmed Hassan, and Hoda Korashy. Sentiment analysis algorithms and applications: A survey. *Ain Shams Engineering Journal*, 5, 2014.

[16] Mikalai Tsytsarau and Themis Palpanas. Survey on mining subjective data on the web. *Data Min Knowl Discov*, 2012.

[17] Guglielmo Maria Caporale, Fabio Spagnolo, and Nicola Spagnolo. Exchange rates and macro news in emerging markets. *Research in International Business and Finance*, 2018.

[18] Idah Zuhroh, Hendra Kusuma, and Syela Kurniawati. An approach of vector autoregression model for inflation analysis in indonesia. *Journal of Economics, Business, and Accountancy Ventura*, 20(3):261–268, 2018.

[19] Priska Rialita Hardani, Abdul Hoyyi, and Sudarno. Peramalan laju inflasi suku bunga indonesia dan indeks harga saham gabungan menggunakan metode *vector autoregressive* (var). *Jurnal Gaussian*, 6(1):101–110, 2016.

[20] Andrey V. Kostenko and Rob J. Hyndman. Forecasting without significance tests? 2008.