

# **THESIS**

## **A COMPARATIVE STUDY OF AUTOREGRESSIVE INTEGRATED MOVING AVERAGE AND LONG SHORT-TERM MEMORY IN FORECASTING VOLATILE TIME SERIES DATA**

Written to meet a partial academic requirement to obtain  
the degree of Magister Komputer

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**STUDY PROGRAM OF INFORMATICS MASTER PROGRAM  
SCHOOL OF INFORMATION SCIENCE AND TECHNOLOGY  
UNIVERSITAS PELITA HARAPAN  
JAKARTA  
2023**