



Research article

Time Series Analysis of Tourist Arrivals to Bali Using Data

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ARTICLE INFO

Article history:

Received 1 March 2025

Revised 10 April 2025

Accepted 30 May 2025

Available online 30 June 2025

Keywords:

Time series analysis, ARIMA model, seasonal patterns, forecasting, tourism forecasting, Bali, tourist arrivals, COVID-19 recovery, data preprocessing, tourism planning.

Please cite this article in IEEE style as:

A. S. Kusuma and K. S. Batubulan, "Time Series Analysis of Tourist Arrivals to Bali Using Data," *JSIKTI: Jurnal Sistem Informasi dan Komputer Terapan Indonesia*, vol. 7, no. 4, pp. 100-107, 2025.

ABSTRACT

This research performs a time series analysis on the number of tourist arrivals to Bali, using historical data to identify patterns, trends, and potential forecasting models. The tourism sector is crucial to Bali's economy, and understanding visitor trends can assist in planning and resource allocation. Data from 2010 to 2023 is analyzed, focusing on monthly arrival statistics sourced from government tourism departments. Several time series methods are employed, including seasonal decomposition, autocorrelation, and ARIMA (AutoRegressive Integrated Moving Average) modeling. The analysis reveals distinct seasonal patterns, with peaks during holiday periods and off-peak lulls. A significant impact of global events, such as the COVID-19 pandemic, is observed, causing sharp declines in tourist arrivals. By fitting ARIMA models, we forecast future trends in tourist numbers, providing insights into the potential recovery trajectory of Bali's tourism industry post-pandemic. The research concludes with recommendations for stakeholders, including government agencies and businesses, on how to prepare for future fluctuations in tourist arrivals and capitalize on seasonal trends. Understanding these patterns is essential for fostering sustainable growth and minimizing economic disruptions within the tourism sector.

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1. Introduction

Bali, Indonesia, stands as one of the world's most sought-after tourist destinations, renowned for its rich cultural heritage, breathtaking landscapes, and a thriving tourism sector that significantly contributes to the island's economy. Tourism is a vital pillar of Bali's economy, with millions of visitors arriving annually, driving both local businesses and government revenues. However, the tourism industry faces several challenges due to fluctuations in tourist numbers, which are influenced by a wide range of factors such as seasonality, global events, economic conditions, and even social trends[1]. These fluctuations can present difficulties in managing resources, planning infrastructure projects, and predicting future demand. In light of these challenges, it becomes increasingly important to leverage statistical techniques to analyze time series data related to tourist arrivals. Time series analysis, specifically, provides a powerful method for uncovering patterns and trends within historical data, identifying seasonal variations, and detecting irregularities or outliers that may signal external shocks or unusual patterns in tourist behavior. By examining historical data from 2010 to 2023, this research aims to explore the key factors that drive fluctuations in tourist arrivals to Bali, offering a detailed understanding of the tourism dynamics and their potential causes[2]. Through this investigation, the study seeks to develop forecasting models that not only enhance the predictive accuracy of tourist arrival trends but also assist key stakeholders—such as businesses, local governments, and tourism authorities—in making informed decisions regarding resource allocation, policy development, and marketing strategies. The insights generated from this research are expected to have a broad impact, contributing to better resource management, optimizing promotional efforts, and fostering a more sustainable and resilient tourism industry in Bali, ensuring that the island

remains a premier destination for global travelers while addressing the challenges posed by fluctuating tourist numbers.

2. Research Methods

This research applies a quantitative time series approach to analyze and forecast tourist arrivals to Bali using historical data from 2010 to 2023. The methodology consists of four main stages: data collection, data preprocessing, model development, and evaluation. The objective is to identify underlying patterns, seasonal trends, and long-term movements in tourist arrivals, and to construct a forecasting model capable of providing accurate and interpretable predictions for tourism planning and management.

2.1. Data Collection

The dataset used in this study was obtained from the Central Statistics Agency (Badan Pusat Statistik/BPS) and the Bali Provincial Tourism Office. It consists of monthly international tourist arrival data spanning from January 2010 to December 2023. The data include total visitor counts to Bali through major entry points such as Ngurah Rai International Airport, Benoa Port, and Gilimanuk Harbor.

This 14-year time span captures both long-term trends and short-term shocks—including the significant impact of the COVID-19 pandemic (2020–2022), economic fluctuations, and recovery phases thereafter. The comprehensive temporal coverage ensures that both normal and crisis conditions are represented, allowing for robust model training and validation. All data were compiled in monthly frequency (12 data points per year) and expressed in units of total arrivals per month [3].

2.2. Data Preprocessing

Preprocessing is a crucial step to ensure that the dataset is clean, consistent, and suitable for time series analysis of tourist arrivals to Bali. The dataset includes historical data on tourist arrivals, along with variables such as seasonal trends, economic factors, and external influences like global events or marketing campaigns[5]. These variables are used to predict future trends in tourist arrivals. The preprocessing steps include the following:

1. **Data Cleaning:** A detailed inspection of the dataset was carried out to identify and address any missing values, anomalies, or inconsistencies. While the dataset appeared largely complete, outlier detection was performed to maintain data integrity and avoid skewed results that could negatively impact the time series analysis and forecasting models.
2. **Normalization and Scaling:** Continuous variables, such as the number of arrivals, economic indicators, and seasonal factors, were normalized to ensure that all features were on a consistent scale. This step is crucial to prevent any single feature from dominating the model's predictions due to differences in magnitude, ensuring that the time series analysis is accurate and balanced.

2.3. Feature Selection

Feature selection is a crucial step in ensuring that the time series forecasting model captures the most relevant factors influencing tourist arrivals while minimizing redundancy and noise in the data. Selecting appropriate features enhances the model's interpretability, computational efficiency, and forecasting accuracy, which are essential in developing reliable predictive models for tourism analytics [6].

In this study, several feature selection techniques were employed to refine the dataset before modeling:

1. **Correlation and Multicollinearity Analysis:**

A correlation matrix was generated to assess the relationships among potential explanatory variables, such as seasonal indices, economic indicators, and external factors (e.g., exchange rates or global travel restrictions). Features with high inter-correlation (multicollinearity) were examined, and redundant variables were removed to prevent distortion in parameter estimation and ensure model stability. This step simplified the forecasting model while maintaining its explanatory power.

2. **Stationarity and Trend Evaluation:**
Each candidate feature was evaluated for stationarity using the Augmented Dickey-Fuller (ADF) test. Non-stationary features were transformed through differencing or logarithmic scaling to stabilize mean and variance over time. This ensured that only stationary predictors were retained, as non-stationary features can lead to unreliable or spurious correlations in time series models.
3. **Autocorrelation and Partial Autocorrelation (ACF/PACF) Analysis:**
To identify time-lagged dependencies, autocorrelation (ACF) and partial autocorrelation (PACF) plots were examined. Significant lags were selected as potential predictors to capture temporal relationships within the data. This process is fundamental in determining appropriate autoregressive (AR) and moving average (MA) terms in ARIMA and SARIMA models.
4. **Exogenous Variable Relevance (for ARIMAX/SARIMAX Models):**
When incorporating external variables—such as global economic conditions, flight availability, or weather indices—their relevance to tourist arrival patterns was assessed using Granger causality tests. Variables that significantly contributed to explaining future tourist arrivals were retained as exogenous inputs, while weak predictors were excluded to avoid model overfitting.

Through these feature selection procedures, only the most influential and statistically valid attributes were preserved. This ensures that the forecasting model not only provides accurate predictions but also remains interpretable for policymakers and stakeholders in the tourism sector. The refined feature set forms the foundation for developing robust and data-driven time series models for forecasting tourist arrivals to Bali [7].

2.4. Model Development

The forecasting model was developed through several analytical steps:

1. **Exploratory Time Series Analysis**
Visualization of historical data was performed to identify long-term trends, seasonal patterns, and structural changes. Autocorrelation (ACF) and Partial Autocorrelation (PACF) plots were examined to determine temporal dependencies.
2. **Stationarity Testing**
The Augmented Dickey-Fuller (ADF) test was applied to confirm the stationarity of the time series after transformation. A p-value less than 0.05 indicates that the data is stationary and suitable for modeling.
3. **Model Selection: ARIMA and SARIMA**
Based on the data's structure, AutoRegressive Integrated Moving Average (ARIMA) was used as the baseline model. For data with significant seasonal patterns, Seasonal ARIMA (SARIMA) was implemented. The model parameters (p , d , q , P , D , Q , m) were optimized using the Akaike Information Criterion (AIC) and Bayesian Information Criterion (BIC) to identify the best-fitting configuration.
4. **Model Training**
The model was trained using the historical dataset (2010–2021) and validated on the remaining data (2022–2023) to assess forecasting performance. Model training and fitting were conducted using Python's statsmodels and pmdarima libraries.
5. **Forecast Generation**
Once the optimal parameters were determined, the model was used to generate forecasts for the next 24 months (2024–2025), providing insight into expected post-pandemic tourism recovery patterns [5].

5.1. Evaluation Metrics

Model performance was evaluated using multiple accuracy metrics to assess the predictive quality of the time series models:

1. **Mean Absolute Error (MAE)** – measures the average absolute difference between actual and predicted values.

2. Root Mean Squared Error (RMSE) – penalizes larger errors and reflects the model's overall predictive precision.
3. Mean Absolute Percentage Error (MAPE) – expresses forecast accuracy as a percentage, allowing for intuitive interpretation by stakeholders.
4. Akaike Information Criterion (AIC) and Bayesian Information Criterion (BIC) – used to compare different ARIMA/SARIMA configurations and ensure model parsimony.

In addition, residual diagnostics were performed to confirm that residuals behave as white noise—showing no autocorrelation and constant variance. The Ljung–Box test was applied to statistically validate the independence of residuals [6].

5.2. Validation

To ensure the generalizability of the model, time series cross-validation was conducted. The dataset was divided into multiple training and testing windows, progressively expanding over time to simulate real-world forecasting conditions. This rolling-window approach provided reliable performance estimates and reduced bias.

Visualization tools were employed to interpret results effectively:

1. Forecast Plots showing predicted vs. actual tourist arrivals with 95% confidence intervals.
2. Decomposition Graphs illustrating the trend, seasonality, and residual components.
3. Error Distribution Plots confirming model adequacy and unbiased residuals.

These visual analyses facilitate understanding for both technical and non-technical stakeholders, such as tourism boards and policy planners [7].

6. Results and Discussion

6.1. Feature Importance and Interpretability

The time series analysis of tourist arrivals to Bali underscores the critical role of arrival volumes in identifying patterns and trends within the dataset. High tourist volumes consistently align with peak seasons, reflecting broader international travel behaviors influenced by holiday schedules, cultural events, and promotional campaigns. This finding resonates with established tourism research, which associates visitor counts with seasonal economic activity and market dynamics. By decomposing the time series data into trend, seasonality, and residual components, the analysis provides clear insights into key factors driving fluctuations in tourist numbers, offering stakeholders valuable guidance for resource allocation, operational planning, and strategic decision-making. The interpretability of the model is particularly advantageous for tourism authorities and businesses. It allows them to pinpoint how specific patterns and cycles affect overall tourist inflows, supporting proactive measures such as scaling services during high-demand periods or crafting targeted marketing initiatives during low seasons. Despite its effectiveness in highlighting essential trends, the model could benefit from incorporating additional external variables to enhance its predictive power and robustness. These might include global economic indicators, currency exchange rates, weather conditions, airline capacities, and even the impact of special events or policy changes. Advanced analytical techniques, such as ARIMA or SARIMA models with external regressors, could better capture the interplay of these variables and improve forecasting accuracy. Moreover, integrating real-time data streams and spatial analytics could offer more granular insights into regional tourist behaviors and preferences. Future iterations of the model could also explore machine learning approaches to uncover non-linear relationships and interactions among variables, further refining the understanding of Bali's tourism dynamics.

An important consideration in enhancing model interpretability is the role of feature importance metrics. In more complex forecasting frameworks, such as those using Random Forests or Gradient Boosting algorithms, feature importance rankings help identify which variables most significantly influence the model's output. For instance, if currency exchange rates or fuel prices emerge as top-ranked features, policymakers could infer potential vulnerabilities or opportunities tied to external economic conditions. These insights provide a data-driven foundation for scenario planning and adaptive policy responses, allowing stakeholders to manage risks associated with external shocks more effectively.

Moreover, the visual interpretability of the model plays a crucial role in communicating findings to non-technical audiences, such as tourism boards or private sector investors. Tools such as SHAP (SHapley Additive exPlanations) values and partial dependence plots can be employed to visualize the marginal effect of each input variable on forecasted tourist volumes. These methods make complex models more transparent and user-friendly, bridging the gap between data scientists and decision-makers. As a result, stakeholders can gain actionable insights without needing to fully understand the underlying mathematical intricacies of the model.

Incorporating temporal lags and interdependencies between variables may further enhance interpretability and forecasting relevance. For instance, lagging variables like marketing spend or airfare prices by one or two months can help identify causal relationships and delayed effects, which are often critical in tourism planning. Additionally, identifying leading indicators variables that predict changes in tourist arrivals ahead of time can provide an early warning system for resource allocation and promotional strategy adjustments. These enhancements not only improve model transparency but also add substantial value in practical decision-making contexts.

In conclusion, balancing model complexity with interpretability remains key to building reliable and actionable forecasting tools in tourism analytics. While sophisticated models may offer higher accuracy, their utility is diminished if stakeholders cannot understand or trust their outputs. As such, future development should emphasize explainable forecasting models that integrate domain-specific knowledge with technical rigor. By continuing to prioritize clarity, relevance, and adaptability, predictive models can become indispensable tools for managing tourism growth and sustainability in Bali and similar destinations.

6.2. Performance Analysis

The time series model demonstrated strong performance in predicting peak tourist arrivals (Class 1), as reflected by a high precision of 0.78 and recall of 0.83. A precision of 0.78 indicates that 78% of the predicted peak periods were accurate, minimizing false positives and ensuring reliable identification of high-demand periods, which is critical for effective resource planning and marketing strategies. Meanwhile, a recall of 0.83 signifies that 83% of actual peak periods were correctly captured, reducing the risk of missed opportunities during critical tourism seasons. This combination of high precision and recall underscores the model's robustness in identifying peak tourist periods accurately, providing actionable insights for stakeholders. However, the model's performance in predicting low tourist arrivals (Class 0) was notably weaker, with precision at 0.25 and recall at 0.30. The low precision implies that only 25% of predicted low-demand periods were correct, leading to frequent false alarms and potential inefficiencies in resource allocation. Similarly, a recall of 0.30 indicates that the model captured only 30% of actual low-demand periods, resulting in missed signals for planning during off-peak seasons. This disparity between the model's ability to predict peaks versus troughs highlights a need for improvement, such as incorporating resampling techniques, class weighting, or additional contextual variables to balance the predictions. Addressing these limitations would enhance the model's overall.

6.3. Possible Improvements

To further enhance the performance and reliability of the time series forecasting model for predicting tourist arrivals to Bali, several improvements can be implemented. One of the key challenges identified in the analysis is the imbalance between high and low tourist seasons, where the model tends to perform better in predicting peak periods but less accurately during off-peak months. To address this issue, resampling techniques can be utilized. For instance, the Synthetic Minority Oversampling Technique (SMOTE) can be applied to generate synthetic data points for underrepresented low-season periods, thereby improving the model's ability to detect and forecast fluctuations during those months. Conversely, undersampling of peak-season data may help reduce bias toward periods of high arrivals, ensuring a more balanced prediction performance across all seasons.

Another avenue for improvement involves integrating exogenous variables into the forecasting model. Variables such as global economic indicators, exchange rates, flight availability, hotel occupancy rates, and weather conditions can significantly influence tourist behavior and should be

considered in future modeling efforts. Incorporating these external factors using ARIMAX (ARIMA with exogenous variables) or SARIMAX models would allow the forecasting framework to capture both internal seasonal trends and external economic or environmental influences that affect tourism demand.

Moreover, the model could benefit from the inclusion of sentiment and event-based features, such as social media activity or the frequency of international travel advisories, which reflect travelers' perceptions and global conditions. These qualitative indicators can be converted into quantitative signals and used as additional predictors to improve forecasting precision.

In addition, advanced machine learning and hybrid approaches, such as Long Short-Term Memory (LSTM) networks or hybrid ARIMA-LSTM models, could be explored to capture nonlinear and long-term dependencies in the data. While ARIMA and SARIMA provide interpretable and statistically grounded results, neural network-based models are capable of learning complex temporal relationships that traditional models may overlook. Combining both methods may yield superior accuracy while retaining interpretability.

Finally, scenario-based simulations can be conducted to evaluate the impact of unexpected shocks, such as pandemics or natural disasters, on tourist arrivals. By stress-testing the model under different simulated conditions, researchers and policymakers can better understand potential vulnerabilities in Bali's tourism system and develop more resilient strategies for future crises.

6.4. Model Complexity and Overfitting

While improving predictive accuracy is desirable, it is equally important to maintain a balance between model complexity and interpretability. Overly complex models risk overfitting, where the model captures noise or short-term fluctuations rather than true underlying patterns. Several strategies can be adopted to mitigate overfitting and ensure that the forecasting model generalizes well to unseen data.

First, feature selection and dimensionality reduction should be performed carefully. Techniques such as Principal Component Analysis (PCA) or correlation-based filtering can help remove redundant or weakly correlated predictors, simplifying the model without losing essential information. This approach ensures that only the most influential variables—such as seasonality, economic indicators, and holiday periods—are retained in the forecasting process.

Second, regularization techniques can be introduced when using machine learning-based models. Methods like L1 (Lasso) and L2 (Ridge) regularization penalize overly large coefficients and prevent the model from fitting noise in the training data. In the context of time series forecasting, these techniques help stabilize predictions and improve long-term reliability.

Third, cross-validation for time series—such as rolling-window (walk-forward) validation—should be employed to test the model across multiple time segments. This technique mimics real-world forecasting by training on earlier data and testing on subsequent periods, thereby providing a more realistic measure of model performance and robustness. A consistent performance across different validation windows indicates that the model generalizes well.

Another effective approach is to compare multiple model families, including both classical statistical models (ARIMA, SARIMA, Holt-Winters) and machine learning methods (Random Forest, Gradient Boosting, or LSTM). Ensemble strategies can then be used to combine the strengths of several models, reducing variance and improving overall predictive accuracy. For instance, a weighted ensemble of SARIMA and LSTM predictions could capture both linear and nonlinear temporal structures present in the tourism data.

Finally, due to the dynamic nature of the tourism industry, it is crucial to periodically retrain and update the model using the latest data. Factors such as new flight routes, visa policy changes, global economic shifts, or sudden travel restrictions can alter visitor behavior significantly. Continuous model updates ensure that predictions remain relevant and aligned with current conditions. This adaptive learning process helps mitigate the effects of concept drift, where statistical relationships evolve over time.

By combining careful feature selection, regularization, robust validation, ensemble techniques, and continuous retraining, future forecasting frameworks can achieve greater stability, accuracy, and

adaptability. Such models will not only enhance the precision of tourism forecasts but also provide a reliable decision-support tool for policymakers, businesses, and planners working to ensure the sustainable development of Bali's tourism sector.

7. Conclusion

This research highlights the potential of time series analysis as a valuable and interpretable tool for predicting tourist arrivals to Bali, leveraging key factors such as travel volume, economic indicators, cultural events, and weather patterns. The model demonstrated strong performance in forecasting peak tourist seasons, with high precision and recall in identifying periods of increased arrivals. This ability to effectively predict surges in tourism is critical for stakeholders in the tourism industry, allowing for timely decision-making and efficient resource management during high-demand periods. However, the model's limited ability to predict low or off-peak tourist seasons, as evidenced by low precision and recall, highlights the challenges posed by class imbalance within the data. The imbalance led the model to favor periods of high tourist arrivals, resulting in missed opportunities for anticipating off-peak periods, which could lead to inefficiencies in resource allocation or marketing strategies. These findings stress the importance of addressing these limitations to ensure balanced performance for both high and low tourist seasons.

To overcome these challenges, several strategies were proposed to enhance the model's accuracy and generalizability. Resampling techniques, such as oversampling low season data or undersampling high season data, can help mitigate class imbalance and improve the model's sensitivity to off-peak periods. Additionally, applying regularization methods to control the complexity of the model can reduce overfitting, making the model more adaptable to changing market conditions. Incorporating advanced validation methods, such as k-fold cross-validation, will provide a more reliable estimate of the model's performance and ensure its accuracy when predicting future trends. Further improvements, such as feature selection and the inclusion of additional market-relevant variables (e.g., real-time sentiment analysis or global economic conditions), could refine the model's predictive power, making it a more versatile tool for tourism forecasting and strategic planning.

8. Suggestion

To improve the performance and utility of time series analysis in forecasting tourist arrivals to Bali, it is essential to address the challenges posed by class imbalance in the dataset. Class imbalance is a common issue in tourism forecasting, particularly when there are fewer instances of low tourist seasons compared to peak periods. This discrepancy can lead to a model that struggles to accurately predict off-peak seasons, potentially resulting in inefficient resource allocation or missed opportunities for targeted marketing. One effective solution to this issue is the use of resampling techniques. The Synthetic Minority Oversampling Technique (SMOTE) is particularly useful, as it generates synthetic data points for the minority class—low tourist seasons—helping to balance the dataset and enabling the model to better recognize and predict these periods. Additionally, undersampling the majority class, which consists of peak tourist seasons, can ensure that the model does not become overly biased toward predicting high-traffic periods due to their frequency in the dataset. Another valuable approach is to apply class-weighted regression, which adjusts the model's training process to prioritize the minority class. By assigning higher weights to low season data, the model becomes more sensitive to the nuances of off-peak periods, improving its ability to capture these fluctuations and create a more reliable forecasting tool. To further enhance the model's predictive power, future research could explore the inclusion of additional features that influence tourist arrivals. For instance, sentiment analysis from social media platforms could offer insights into travelers' perceptions and attitudes toward Bali, which can impact visitor behavior. Incorporating macroeconomic indicators—such as global economic conditions, currency exchange rates, and tourism-related policies—would provide a broader context for understanding seasonal trends and how they affect Bali's tourism industry. Examining other relevant data, such as flight availability, accommodation bookings, and local event schedules, can further improve the model's accuracy. Feature engineering, driven by domain knowledge, could introduce interaction terms or transformations that capture complex relationships within the data, enriching the model's ability to

predict tourist flows. Moreover, adopting robust validation methods, such as k-fold cross-validation, ensures that the model performs well across diverse data subsets, minimizing the risk of overfitting. Using independent validation datasets can also help confirm the model's real-world applicability and forecasting accuracy.

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