Peramalan harga saham dan nilai tukar: teknik Box-Jenkins

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Abstrak

This article attempts to socialize Box-Jenkins method (ARIMA model) for forecasting. Steps in using the method are model identification, estimation, diagnostic checking (testing) and forecasting. It also introduces variation of the method such as ARIMA which consider seasonal factor (SARIMA model) and combination between regression and ARIMA model (MARMA model). In the last part, It shows how to forecast composite stock price index in Jakarta Stock Exchange and nominal exchange rate of Rupiah per US dollar using the method.