

Lampiran 17 Hasil Perhitungan *Weighted Exponential Moving Average*

(WEMA)

alpha 0.3333

k 5

alpha $2/(k+1)$

No	Date	Close	WEMA (5)	error	error ²	PEI	[PEI]
1	2017-03-01	2150					
2	2017-03-02	2180					
3	2017-03-03	2190					
4	2017-03-06	2380					
5	2017-03-07	2320					
6	2017-03-08	2320	2280	40	1600	0.017241	0.017241
7	2017-03-09	2290	2293.332	-3.332	11.10222	-0.00146	0.001455
8	2017-03-10	2250	2292.221	-42.2214	1782.65	-0.01877	0.018765
9	2017-03-13	2310	2278.149	31.85096	1014.484	0.013788	0.013788
10	2017-03-14	2330	2288.765	41.23504	1700.328	0.017697	0.017697
11	2017-03-15	2300	2302.509	-2.5086	6.293078	-0.00109	0.001091
12	2017-03-16	2320	2301.672	18.32752	335.8978	0.0079	0.0079
13	2017-03-17	2370	2307.781	62.21895	3871.198	0.026253	0.026253
14	2017-03-20	2390	2328.519	61.48138	3779.96	0.025724	0.025724
15	2017-03-21	2460	2349.01	110.9896	12318.7	0.045118	0.045118
:	:	:	:	:	:	:	:
245	2018-02-14	2370	2348.006	21.99376	483.7254	0.00928	0.00928
246	2018-02-15	2420	2355.337	64.66324	4181.334	0.02672	0.02672
247	2018-02-16	2420	2376.889	43.11098	1858.557	0.017814	0.017814
248	2018-02-19	2480	2391.258	88.74209	7875.159	0.035783	0.035783
249	2018-02-20	2460	2420.836	39.16435	1533.846	0.01592	0.01592
250	2018-02-21	2400	2433.889	-33.8891	1148.473	-0.01412	0.01412
251	2018-02-22	2400	2422.594	-22.5939	510.4834	-0.00941	0.009414
252	2018-02-23	2420	2415.063	4.93666	24.37061	0.00204	0.00204
253	2018-02-26	2440	2416.709	23.29127	542.4833	0.009546	0.009546
254	2018-02-27	2480	2424.472	55.52829	3083.391	0.02239	0.02239
255	2018-02-28	2480	2442.979	37.02071	1370.533	0.014928	0.014928
256	2018-03-01	2460	2455.318	4.681708	21.91839	0.001903	0.001903
257	2018-03-02		2456.879				

MSE 3337.424

MAPE 0.02027

0.02027