

Lampiran 20 Hasil Perhitungan *Weighted Exponential Moving Average* (B-WEMA) Parameter *Random*

Ditentukan α 0.1 maka $1-\alpha$ 0.9

No	Date	Close	S1	S2	at	bt	F(m+1)	error2	error	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	2280.000	2280.000	2280.000	0.000					
6	2017-03-08	2320	2297.682	2287.816	2307.548	7.816	2280.000	1600.000	40.000	0.017	0.017
7	2017-03-09	2290	2294.286	2290.676	2297.896	2.860	2315.364	643.327	-25.364	-0.011	0.011
8	2017-03-10	2250	2274.710	2283.618	2265.801	-7.058	2300.756	2576.174	-50.756	-0.023	0.023
9	2017-03-13	2310	2290.310	2286.576	2294.043	2.958	2258.743	2627.304	51.257	0.022	0.022
10	2017-03-14	2330	2307.855	2295.982	2319.727	9.406	2297.001	1088.930	32.999	0.014	0.014
:	:	:	:	:	:	:	:	:	:	:	:
250	2018-02-21	2400	2426.438	2425.621	2427.255	0.647	2487.549	7664.740	-87.549	-0.036	0.036
251	2018-02-22	2400	2414.751	2420.816	2408.686	-4.805	2427.902	778.521	-27.902	-0.012	0.012
252	2018-02-23	2420	2417.071	2419.161	2414.982	-1.655	2403.881	259.816	16.119	0.007	0.007
253	2018-02-26	2440	2427.207	2422.717	2431.696	3.557	2413.327	711.458	26.673	0.011	0.011
254	2018-02-27	2480	2450.544	2435.018	2466.070	12.301	2435.253	2002.270	44.747	0.018	0.018
255	2018-02-28	2480	2463.565	2447.637	2479.493	12.619	2478.371	2.655	1.629	0.001	0.001
256	2018-03-01	2460	2461.989	2453.981	2469.997	6.344	2492.112	1031.172	-32.112	-0.013	0.013
257	2018-03-02						2476.341				

MSE 2606.507255

MAPE 0.01705804