

Lampiran 21 Hasil Perhitungan *Weighted Exponential Moving Average* (B-WEMA) Parameter Optimasi

Didapatkan α 0.4452 maka $1-\alpha$ 0.5548

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	2297.808	2287.928	2307.688	7.928	2280.000	1600.000	40.000	0.017	0.017
7	2017-03-09	2290	2294.332	2290.779	2297.885	2.851	2315.616	656.179	-25.616	-0.011	0.011
8	2017-03-10	2250	2274.595	2283.574	2265.617	-7.205	2300.736	2574.105	-50.736	-0.023	0.023
9	2017-03-13	2310	2290.357	2286.594	2294.121	3.020	2258.412	2661.365	51.588	0.022	0.022
10	2017-03-14	2330	2308.006	2296.127	2319.886	9.533	2297.141	1079.720	32.859	0.014	0.014
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250	2018-02-21	2400	2426.446	2425.972	2426.920	0.380	2487.457	7648.751	-87.457	-0.036	0.036
251	2018-02-22	2400	2414.672	2420.941	2408.403	-5.031	2427.300	745.271	-27.300	-0.011	0.011
252	2018-02-23	2420	2417.044	2419.206	2414.882	-1.735	2403.372	276.487	16.628	0.007	0.007
253	2018-02-26	2440	2427.264	2422.794	2431.734	3.587	2413.147	721.095	26.853	0.011	0.011
254	2018-02-27	2480	2450.742	2435.236	2466.248	12.443	2435.322	1996.143	44.678	0.018	0.018
255	2018-02-28	2480	2463.768	2447.939	2479.597	12.702	2478.691	1.715	1.309	0.001	0.001
256	2018-03-01	2460	2462.090	2454.239	2469.942	6.300	2492.299	1043.234	-32.299	-0.013	0.013
257	2018-03-02						2476.2422				
							2482.5426			MSE	2606.45719
							2488.843			MAPE	0.01705713