

CHAPTER VI

CONCLUSION AND SUGGESTION

6.1 Conclusion

According to the explanation in chapter V, some conclusions can be established is as follow:

1. Market trend of gold in 2008 was decreasing on June, July, August and October. While in the 2009 decreasing point was on January, March, May, July, August and December. For the 2010 decreasing point was on January, March, June, July and December based on the Simulation of $A - C1 - \sigma1$. Market trend of gold in 2008 was decreasing on March, June, July and October. While in the 2009 decreasing point was on March, April, July, August and December. In 2010, decreasing point was on January, March, June, August and October based on the Simulation of $A - C1 - \sigma2$. The gold trend for the simulation of $A - C2 - \sigma1$ in 2008 was decreasing on June, August and October. While in 2009, the decreasing point was on January, March, May, July, August and December. In 2010, decreasing point was on January, March, June, July, October and December. The gold trend for the simulation of $A - C2 - \sigma2$ in 2008 was decreasing on June, July and October. While in 2009, the decreasing point was on January, March, April, May, July, August and December. For 2010 decreasing point was on January, March, June, July and October.

6.2 Suggestion

The suggestion for further research can be described as follow:

1. In the case of stochastic situation, other method need to be added to minimize the error.
2. Further research about Hidden Markov model needs to be conducted involving 3 or more number of factors on the different field of stochastic situations.

