ABSTRACT

CPI as a series data can be influenced by some events. Structural change in series data which influence mean will also influence regression equation and its conclusion. Structural change method is able to detect significant change in data series. Another usable method in case of structural change is using intervention method. Prevail procedure at intervention method is first to find data pattern before intervention, but to achieve good ARIMA pattern at least 50 observation is needed. If data before first intervention is small, another approach is needed. Using small amount of preintervention data resulting inconsistent time series plot and ACF plot. Modification of prevail procedure makes small preintervention problem handled well. This paper show that for Bengkulu City CPI case intervention method has better in-sample and out-sample RMSE than structural change method. Forecasting using intervention method give result which closer to actual CPI than structural change method.

Keywords : structural change, intervention, CPI