Abstract

Stock index is an indicator that shows the movement of stock. Every day the stock index fluctuated uncertain. Like the others, fluctuations of stock index PT.Timah Tbk (TINS) is influenced by external factors such as the global crisis in the first week in August 2008. External events caused the occurrence of the jump decreased greatly. Appropriate model for TINS Stock Index is an intervention model. The results showed that TINS Stock Index has the best model ARIMA ([2.21], 1.0) with the order of $b = 0$, $s = 1$ and $r = 0$. The model is explained that the global crisis give effect to the stock index prediction results TINS which progressively increased.

Keywords : stock index, time series, intervention
Halaman ini sengaja dikosongkan