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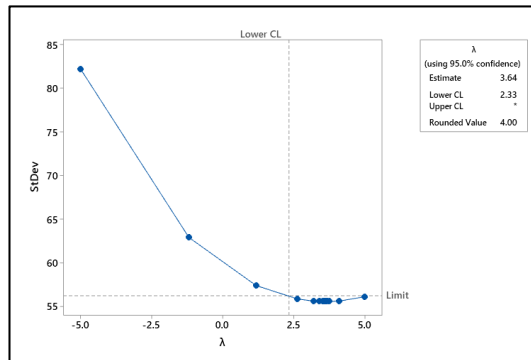
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LAMPIRAN

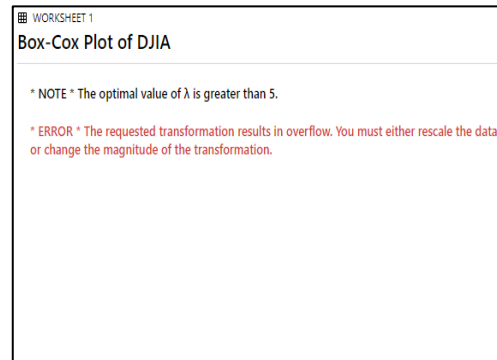
Lampiran 1. Data Indeks Harga Saham Global

Tanggal	IHSG	DJI	N225	STI	KS11	PSEI	HSI	KLCI
06/01/2020	6257	28703	23205	3219	2155	7798	28226	1598
07/01/2020	6279	28584	23576	3248	2176	7841	28322	1611
08/01/2020	6226	28745	23205	3246	2151	7736	28088	1589
09/01/2020	6274	28957	23740	3247	2186	7798	28561	1596
10/01/2020	6275	28824	23851	3256	2206	7777	28638	1591
14/01/2020	6325	28940	24025	3271	2239	7793	28885	1581
15/01/2020	6283	29030	23917	3257	2231	7664	28774	1585
16/01/2020	6286	29298	23933	3278	2248	7653	28883	1588
17/01/2020	6292	29348	24041	3281	2251	7723	29056	1596
21/01/2020	6238	29196	23865	3247	2240	7467	27985	1587
22/01/2020	6233	29186	24031	3254	2267	7469	28341	1578
23/01/2020	6249	29160	23795	3235	2246	7616	27909	1574
29/01/2020	6113	28734	23379	3183	2185	7462	27161	1550
30/01/2020	6058	28859	22978	3171	2148	7393	26449	1546
31/01/2020	5940	28256	23205	3154	2119	7201	26313	1531
03/02/2020	5884	28400	22972	3116	2119	7137	26357	1522
04/02/2020	5922	28808	23085	3157	2158	7227	26676	1536
05/02/2020	5979	29291	23320	3200	2166	7353	26787	1537
06/02/2020	5987	29380	23874	3232	2228	7506	27494	1553
07/02/2020	6000	29103	23828	3181	2212	7507	27404	1554
10/02/2020	5952	29277	23686	3163	2201	7431	27241	1543
12/02/2020	5913	29551	23861	3223	2238	7383	27824	1543
13/02/2020	5872	29423	23828	3220	2233	7403	27730	1539
14/02/2020	5867	29398	23688	3220	2244	7282	27816	1544
18/02/2020	5887	29232	23194	3197	2209	7323	27530	1537
19/02/2020	5929	29348	23401	3214	2210	7397	27656	1534
20/02/2020	5942	29220	23479	3199	2196	7413	27609	1535
21/02/2020	5882	28992	23387	3181	2163	7370	27309	1531
⋮	⋮	⋮	⋮	⋮	⋮	⋮	⋮	⋮
⋮	⋮	⋮	⋮	⋮	⋮	⋮	⋮	⋮
07/12/2020	5931	30070	26547	2826	2745	7204	26507	1623
10/12/2020	5934	29999	26756	2825	2755	7154	26411	1654
11/12/2020	5938	30046	26653	2822	2770	7246	26506	1685
14/12/2020	6013	29862	26732	2858	2762	7281	26390	1663
15/12/2020	6010	30199	26688	2857	2757	7228	26207	1674
16/12/2020	6118	30155	26757	2873	2772	7300	26460	1681
17/12/2020	6113	30303	26807	2858	2770	7298	26678	1674
18/12/2020	6104	30179	26763	2849	2772	7273	26499	1652
21/12/2020	6166	30216	26714	2847	2779	7225	26307	1648
23/12/2020	6009	30130	26525	2833	2760	7204	26343	1648

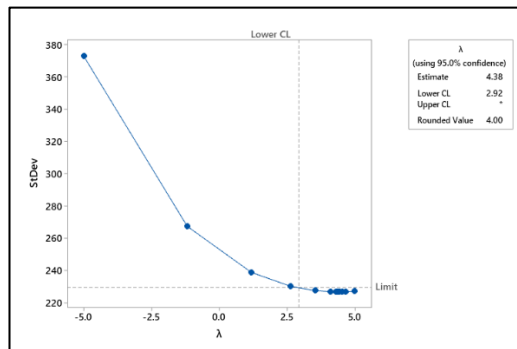
Lampiran 2. Transformasi Box-Cox Indeks Harga Saham Global



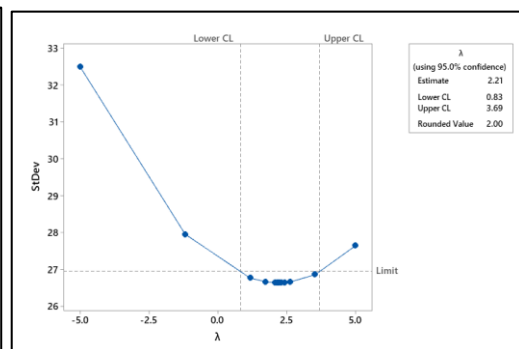
(a) IHSG



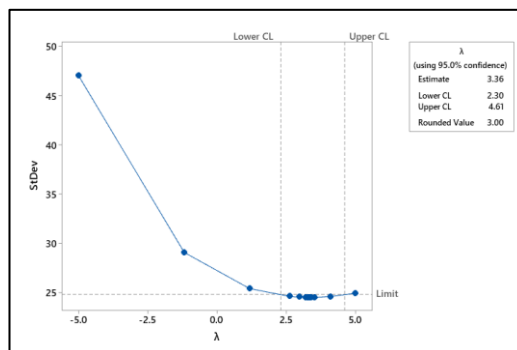
(b) DJIA



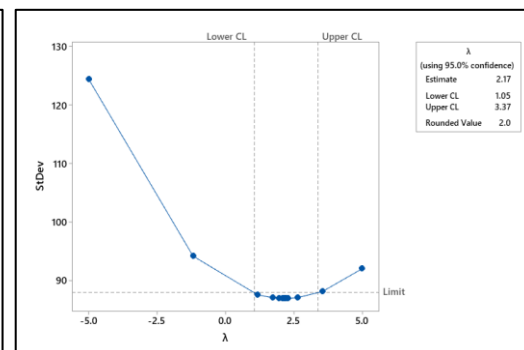
(c) N225



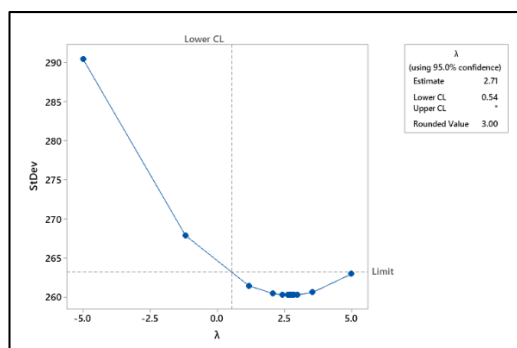
(d) STI



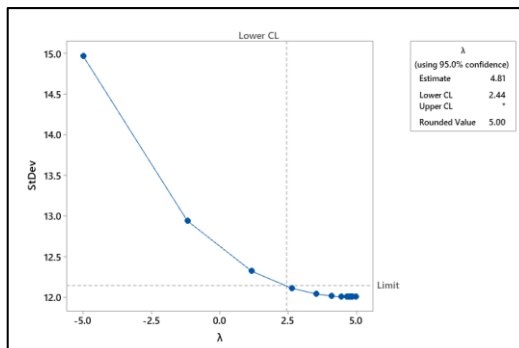
(e) KS11



(f) PSEI



(g) HSI



(h) KLCI

Lampiran 3. Output SAS untuk VARIMAa. Uji *Dickey-Fuller* data sebelum *differencing*

Dickey-Fuller Unit Root Tests					
Variable	Type	Rho	Pr < Rho	Tau	Pr < Tau
IHSG	Zero Mean	-0.15	0.6472	-0.5	0.4971
	Single Mean	-6.45	0.3076	-2.1	0.2549
	Trend	-5.11	0.8093	-1.6	0.7766
DJI	Zero Mean	0.01	0.685	0.05	0.6972
	Single Mean	-4.58	0.4733	-1.4	0.5787
	Trend	-6.25	0.7193	-1.9	0.6759
N225	Zero Mean	0.12	0.7095	0.45	0.8105
	Single Mean	-2.4	0.7282	-0.8	0.8261
	Trend	-5.82	0.7542	-1.7	0.7463
STI	Zero Mean	-0.21	0.6342	-0.7	0.4011
	Single Mean	-6.6	0.2968	-2.2	0.2027
	Trend	-5.9	0.7473	-1.5	0.8107
KS11	Zero Mean	0.18	0.7247	0.58	0.8396
	Single Mean	-2.67	0.6948	-0.8	0.8037
	Trend	-8.86	0.5082	-2.1	0.517
PSEI	Zero Mean	-0.25	0.624	-0.8	0.3919
	Single Mean	-7.05	0.2665	-2.3	0.1759
	Trend	-5.91	0.7465	-1.9	0.6728
HIS	Zero Mean	-0.09	0.6614	-0.4	0.5491
	Single Mean	-10.5	0.1146	-2.5	0.1203
	Trend	-9.51	0.4599	-2.1	0.5277
KLCI	Zero Mean	-0.02	0.6766	-0.1	0.6439
	Single Mean	-7.13	0.2619	-1.9	0.3417
	Trend	-8.91	0.5042	-2.3	0.4307

Lampiran 3. Output SAS untuk VARIMA (Lanjutan)b. Uji *Dickey-Fuller* data setelah *differencing*

Dickey-Fuller Unit Root Tests					
Variable	Type	Rho	Pr < Rho	Tau	Pr < Tau
IHSG	Zero Mean	-118.43	0.0001	-7.63	<.0001
	Single Mean	-118.64	0.0001	-7.61	<.0001
	Trend	-126.93	0.0001	-7.86	<.0001
DJIA	Zero Mean	-143.65	0.0001	-8.42	<.0001
	Single Mean	-143.71	0.0001	-8.4	<.0001
	Trend	-147.01	0.0001	-8.47	<.0001
N225	Zero Mean	-104.96	0.0001	-7.18	<.0001
	Single Mean	-105.58	0.0001	-7.19	<.0001
	Trend	-110.2	0.0001	-7.33	<.0001
STI	Zero Mean	-141.78	0.0001	-8.37	<.0001
	Single Mean	-142.48	0.0001	-8.36	<.0001
	Trend	-150.96	0.0001	-8.58	<.0001
KS11	Zero Mean	-147.04	0.0001	-8.52	<.0001
	Single Mean	-148.47	0.0001	-8.54	<.0001
	Trend	-152.14	0.0001	-8.62	<.0001
PSEI	Zero Mean	-106.63	0.0001	-7.19	<.0001
	Single Mean	-106.95	0.0001	-7.18	<.0001
	Trend	-112.74	0.0001	-7.31	<.0001
HSI	Zero Mean	-151.78	0.0001	-8.65	<.0001
	Single Mean	-151.93	0.0001	-8.63	<.0001
	Trend	-157.24	0.0001	-8.76	<.0001
KLCL	Zero Mean	-157.78	0.0001	-8.82	<.0001
	Single Mean	-157.77	0.0001	-8.8	<.0001
	Trend	-161.21	0.0001	-8.87	<.0001

Lampiran 3. Output SAS untuk VARIMA (Lanjutan)

c. Estimasi Parameter untuk VARIMA(1,0,0)

Model Parameter Estimates						
Equation	Parameter	Estimate	Standard Error	t Value	Pr > t	Variable
IHSG	AR1_1_1	-0.1804	0.11521	-1.57	0.1194	IHSG(t-1)
	AR1_1_2	0.05372	0.01414	3.8	0.0002	DJIA(t-1)
	AR1_1_3	-0.0054	0.02954	-0.18	0.8552	N225(t-1)
	AR1_1_4	-0.48479	0.32595	-1.49	0.1389	STI(t-1)
	AR1_1_5	0.51482	0.26949	1.91	0.0579	KS11(t-1)
	AR1_1_6	0.03324	0.07721	0.43	0.6674	PSEI(t-1)
	AR1_1_7	0.02703	0.03046	0.89	0.3762	HSI(t-1)
	AR1_1_8	1.08501	0.50357	2.15	0.0327	KLCI(t-1)
DJIA	AR1_2_1	-0.31393	0.78656	-0.4	0.6903	IHSG(t-1)
	AR1_2_2	-0.14417	0.09656	-1.49	0.1374	DJIA(t-1)
	AR1_2_3	0.26746	0.20168	1.33	0.1867	N225(t-1)
	AR1_2_4	-5.4881	2.22527	-2.47	0.0147	STI(t-1)
	AR1_2_5	3.24485	1.83979	1.76	0.0797	KS11(t-1)
	AR1_2_6	0.79886	0.52713	1.52	0.1316	PSEI(t-1)
	AR1_2_7	0.10292	0.20794	0.49	0.6213	HSI(t-1)
	AR1_2_8	1.04839	3.43781	0.3	0.7608	KLCI(t-1)
N225	AR1_3_1	-0.20615	0.4377	-0.47	0.6383	IHSG(t-1)
	AR1_3_2	0.27218	0.05373	5.07	0.0001	DJIA(t-1)
	AR1_3_3	-0.01091	0.11223	-0.1	0.9227	N225(t-1)
	AR1_3_4	-1.49238	1.23832	-1.21	0.2299	STI(t-1)
	AR1_3_5	-0.50989	1.02381	-0.5	0.6191	KS11(t-1)
	AR1_3_6	0.25625	0.29334	0.87	0.3837	PSEI(t-1)
	AR1_3_7	0.02978	0.11571	0.26	0.7973	HSI(t-1)
	AR1_3_8	2.34772	1.91307	1.23	0.2215	KLCI(t-1)
STI	AR1_4_1	-0.09894	0.05222	-1.89	0.0599	IHSG(t-1)
	AR1_4_2	0.02817	0.00641	4.39	0.0001	DJIA(t-1)
	AR1_4_3	0.00306	0.01339	0.23	0.8197	N225(t-1)
	AR1_4_4	-0.21172	0.14774	-1.43	0.1538	STI(t-1)
	AR1_4_5	0.13873	0.12215	1.14	0.2577	KS11(t-1)
	AR1_4_6	0.08432	0.035	2.41	0.0171	PSEI(t-1)
	AR1_4_7	0.00574	0.01381	0.42	0.6779	HSI(t-1)
	AR1_4_8	0.21719	0.22824	0.95	0.3427	KLCI(t-1)
KS11	AR1_5_1	-0.04738	0.04846	-0.98	0.3296	IHSG(t-1)
	AR1_5_2	0.02835	0.00595	4.76	0.0001	DJIA(t-1)
	AR1_5_3	0.01586	0.01243	1.28	0.2037	N225(t-1)
	AR1_5_4	-0.219	0.1371	-1.6	0.1121	STI(t-1)
	AR1_5_5	-0.11971	0.11335	-1.06	0.2925	KS11(t-1)

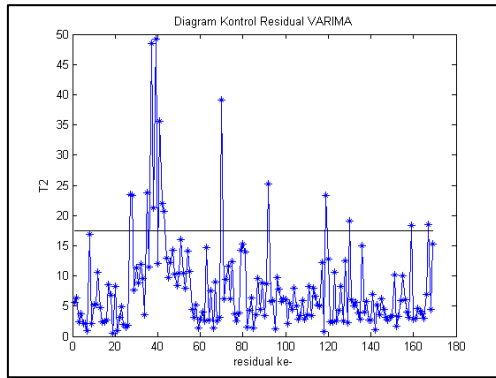
Lampiran 3. Output SAS untuk VARIMA (Lanjutan)

Model Parameter Estimates						
Equation	Parameter	Estimate	Standard Error	t Value	Pr > t	Variable
	AR1_5_6	-0.01673	0.03248	-0.52	0.6071	PSEI(t-1)
	AR1_5_7	0.008	0.01281	0.62	0.5334	HSI(t-1)
	AR1_5_8	0.97241	0.2118	4.59	0.0001	KLCI(t-1)
PSEI	AR1_6_1	-0.38542	0.17363	-2.22	0.0278	IHSG(t-1)
	AR1_6_2	0.06236	0.02132	2.93	0.0039	DJIA(t-1)
	AR1_6_3	0.04612	0.04452	1.04	0.3018	N225(t-1)
	AR1_6_4	-0.0077	0.49123	-0.02	0.9875	STI(t-1)
	AR1_6_5	0.50139	0.40614	1.23	0.2188	KS11(t-1)
	AR1_6_6	-0.09375	0.11636	-0.81	0.4216	PSEI(t-1)
	AR1_6_7	0.03136	0.0459	0.68	0.4955	HSI(t-1)
	AR1_6_8	0.91683	0.7589	1.21	0.2288	KLCI(t-1)
	HSI	AR1_7_1	-0.67099	0.48622	-1.38	0.1695
AR1_7_2		0.21342	0.05969	3.58	0.0005	DJIA(t-1)
AR1_7_3		0.03849	0.12467	0.31	0.7579	N225(t-1)
AR1_7_4		-1.72827	1.37559	-1.26	0.2108	STI(t-1)
AR1_7_5		0.86482	1.1373	0.76	0.4481	KS11(t-1)
AR1_7_6		0.33882	0.32585	1.04	0.3	PSEI(t-1)
AR1_7_7		0.01467	0.12854	0.11	0.9093	HSI(t-1)
AR1_7_8		2.24671	2.12514	1.06	0.292	KLCI(t-1)
KLCI	AR1_8_1	-0.02844	0.02183	-1.3	0.1945	IHSG(t-1)
	AR1_8_2	0.01262	0.00268	4.71	0.0001	DJIA(t-1)
	AR1_8_3	0.01816	0.0056	3.24	0.0014	N225(t-1)
	AR1_8_4	-0.00742	0.06176	-0.12	0.9046	STI(t-1)
	AR1_8_5	-0.09275	0.05107	-1.82	0.0712	KS11(t-1)
	AR1_8_6	0.01965	0.01463	1.34	0.1813	PSEI(t-1)
	AR1_8_7	0.00433	0.00577	0.75	0.4538	HSI(t-1)
	AR1_8_8	-0.09177	0.09542	-0.96	0.3376	KLCI(t-1)

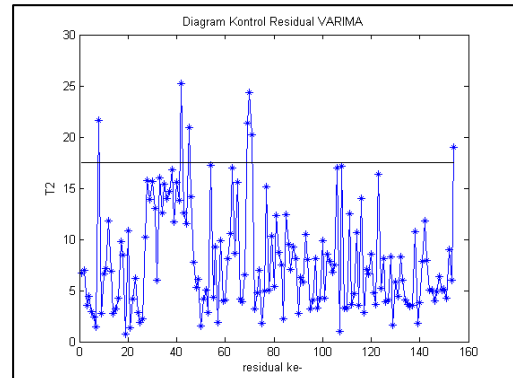
Lampiran 3. Output SAS untuk VARIMA (Lanjutan)*d. Uji Portmanteau*

Portmanteau Test for Cross Correlations of Residuals			
Up To Lag	DF	Chi-Square	Pr > ChiSq
2	64	94.32	0.0082
3	128	165.61	0.0141
4	192	240.48	0.0100
5	256	323.52	0.0027
6	320	390.83	0.0041
7	384	450.97	0.0104
8	448	548.92	0.0008
9	512	634.51	0.0002
10	576	707.82	0.0001
11	640	797.85	<.0001
12	704	869.95	<.0001

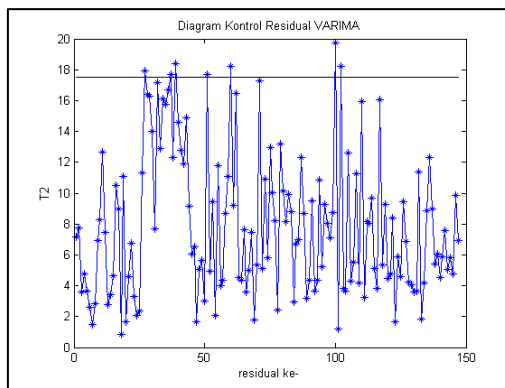
Lampiran 4. Diagram Kontrol Matlab



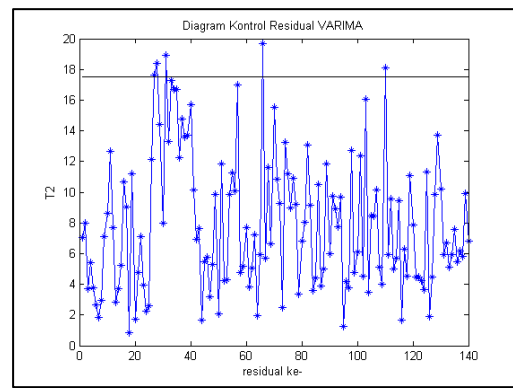
Iterasi 1



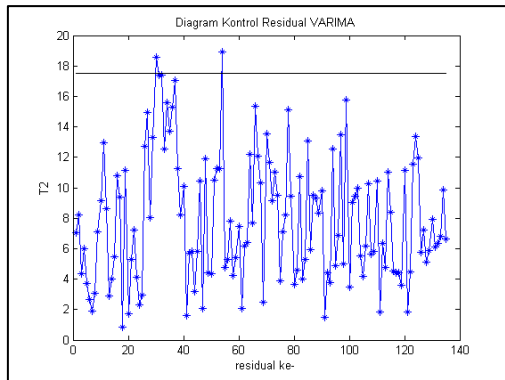
Iterasi 2



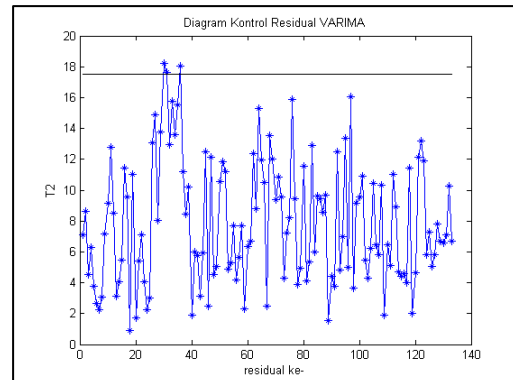
Iterasi 3



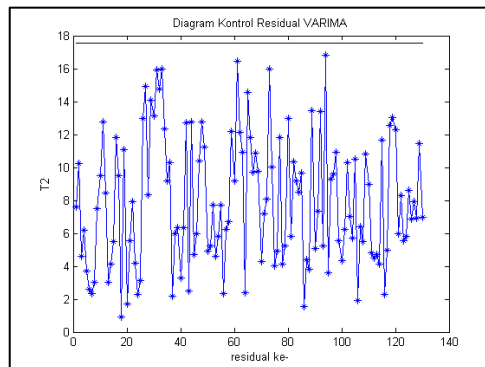
Iterasi 4



Iterasi 5



Iterasi 6



Iterasi 6

Lampiran 5. Variabel Dummy Model VARIMA(1,0,0)

Residual observasi ke-	x_1	x_2	x_3	x_4	x_5	x_6	x_7	x_8	x_9	x_{10}	x_{11}	x_{12}	x_{13}	x_{14}	x_{15}	x_{16}	x_{17}	x_{18}	x_{19}	x_{20}	x_{21}	x_{22}	x_{23}	x_{24}	x_{25}	x_{26}	x_{27}	
8	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
27	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
28	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
31	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
32	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
35	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
36	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
37	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
38	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
39	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
41	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
42	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
43	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
44	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0
45	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0
46	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0
47	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0
49	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0
51	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0
54	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0
55	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0
63	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0
70	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0
73	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0
75	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0
79	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0

Lampiran 6. Output SAS untuk VARIMAX

a. Estimasi Parameter untuk VARIMAX(1,0,0)

Model Parameter Estimates						
Equation	Parameter	Estimate	Standard Error	t Value	Pr > t	Variable
IHSG	XL0_1_1	-56.12954	61.71450	-0.91	0.3647	x1(t)
	XL0_1_2	-178.02091	61.70986	-2.88	0.0046	x2(t)
	XL0_1_3	-84.91514	70.82843	-1.2	0.2327	x3(t)
	XL0_1_4	-78.29547	64.30212	-1.22	0.2255	x4(t)
	XL0_1_5	104.74577	65.3023	1.6	0.1111	x5(t)
	XL0_1_6	158.37129	64.74779	2.45	0.0157	x6(t)
	XL0_1_7	-349.65855	63.07536	-5.54	0.0001	x7(t)
	XL0_1_8	155.4456	71.89916	2.16	0.0324	x8(t)
	XL0_1_9	-371.69181	63.37133	-5.87	0.0001	x9(t)
	XL0_1_10	-68.59678	85.18427	-0.81	0.4221	x10(t)
	XL0_1_11	-562.72922	78.90251	-7.13	0.0001	x11(t)
	XL0_1_12	14.01236	71.50114	0.2	0.8449	x12(t)
	XL0_1_13	314.95228	73.53473	4.28	0.0001	x13(t)
	XL0_1_14	138.61457	72.22282	1.92	0.0571	x14(t)
	XL0_1_15	-81.0898	71.34877	-1.14	0.2578	x15(t)
	XL0_1_16	95.69274	69.86778	1.37	0.1731	x16(t)
	XL0_1_17	-69.43817	63.68816	-1.09	0.2775	x17(t)
	XL0_1_18	98.24917	65.0166	1.51	0.1331	x18(t)
	XL0_1_19	206.15647	65.01444	3.17	0.0019	x19(t)
	XL0_1_20	-155.31785	65.91569	-2.36	0.0199	x20(t)
	XL0_1_21	-232.3088	64.93494	-3.58	0.0005	x21(t)
	XL0_1_22	168.83387	67.81647	2.49	0.014	x22(t)
	XL0_1_23	53.1668	61.93674	0.86	0.3922	x23(t)
	XL0_1_24	86.5343	62.47141	1.39	0.1683	x24(t)
	XL0_1_25	101.52167	63.7768	1.59	0.1138	x25(t)
	XL0_1_26	-47.6557	64.05875	-0.74	0.4582	x26(t)

Lampiran 6. Output SAS untuk VARIMAX (Lanjutan)

Model Parameter Estimates						
Equation	Parameter	Estimate	Standard Error	t Value	Pr > t	Variable
	XL0_1_27	-58.69961	63.12606	-0.93	0.3541	x27(t)
	AR1_1_1	-0.01859	0.10087	-0.18	0.854	IHSG(t-1)
	AR1_1_2	0.03713	0.01323	2.81	0.0058	DJIA(t-1)
	AR1_1_3	-0.02107	0.0223	-0.94	0.3464	N225(t-1)
	AR1_1_4	0.01725	0.29205	0.06	0.953	STI(t-1)
	AR1_1_5	0.10619	0.21408	0.5	0.6207	KS11(t-1)
	AR1_1_6	-0.00361	0.06598	-0.05	0.9565	PSEI(t-1)
	AR1_1_7	0.02172	0.02147	1.01	0.3136	HSI(t-1)
	AR1_1_8	-0.15193	0.42087	-0.36	0.7187	KLCI(t-1)
DJIA	XL0_2_1	-164.48952	384.14933	-0.43	0.6692	x1(t)
	XL0_2_2	-2000.85014	384.12044	-5.21	0.0001	x2(t)
	XL0_2_3	-1213.69375	440.88005	-2.75	0.0067	x3(t)
	XL0_2_4	1270.61179	400.2563	3.17	0.0019	x4(t)
	XL0_2_5	-630.39048	406.48204	-1.55	0.1233	x5(t)
	XL0_2_6	1018.09611	403.03042	2.53	0.0127	x6(t)
	XL0_2_7	-2015.72187	392.62014	-5.13	0.0001	x7(t)
	XL0_2_8	995.42487	447.54493	2.22	0.0278	x8(t)
	XL0_2_9	-3622.63696	394.46244	-9.18	0.0001	x9(t)
	XL0_2_10	-1383.66026	530.23975	-2.61	0.0101	x10(t)
	XL0_2_11	-169.39036	491.13814	-0.34	0.7307	x11(t)
	XL0_2_12	1795.75212	445.06743	4.03	0.0001	x12(t)
	XL0_2_13	2106.05279	457.72579	4.6	0.0001	x13(t)
	XL0_2_14	-984.91518	449.55964	-2.19	0.0302	x14(t)
	XL0_2_15	711.75981	444.119	1.6	0.1114	x15(t)
	XL0_2_16	-428.70219	434.90041	-0.99	0.326	x16(t)
	XL0_2_17	-1119.18298	396.43457	-2.82	0.0055	x17(t)
	XL0_2_18	329.54918	404.70365	0.81	0.4169	x18(t)
	XL0_2_19	1493.02059	404.6902	3.69	0.0003	x19(t)
	XL0_2_20	853.35097	410.30016	2.08	0.0394	x20(t)
	XL0_2_21	-274.48085	404.19534	-0.68	0.4983	x21(t)
	XL0_2_22	731.32299	422.13174	1.73	0.0855	x22(t)
	XL0_2_23	-399.38789	385.53269	-1.04	0.3021	x23(t)
	XL0_2_24	981.34948	388.86083	2.52	0.0128	x24(t)
	XL0_2_25	231.31224	396.98636	0.58	0.5611	x25(t)
	XL0_2_26	-56.19045	398.74139	-0.14	0.8881	x26(t)
	XL0_2_27	-1834.55894	392.93574	-4.67	0.0001	x27(t)
	AR1_2_1	0.11042	0.62785	0.18	0.8607	IHSG(t-1)
	AR1_2_2	-0.11852	0.08238	-1.44	0.1526	DJIA(t-1)
	AR1_2_3	-0.08903	0.1388	-0.64	0.5223	N225(t-1)

Lampiran 6. Output SAS untuk VARIMAX (Lanjutan)

Model Parameter Estimates						
Equation	Parameter	Estimate	Standard Error	t Value	Pr > t	Variable
N225	AR1_2_4	-1.22864	1.81788	-0.68	0.5003	STI(t-1)
	AR1_2_5	2.14684	1.33257	1.61	0.1095	KS11(t-1)
	AR1_2_6	0.43103	0.41069	1.05	0.2958	PSEI(t-1)
	AR1_2_7	-0.01287	0.13366	-0.1	0.9234	HSI(t-1)
	AR1_2_8	-0.41646	2.61973	-0.16	0.8739	KLCI(t-1)
	XL0_3_1	-154.10724	233.67045	-0.66	0.5107	x1(t)
	XL0_3_2	-926.20019	233.65288	-3.96	0.0001	x2(t)
	XL0_3_3	-20.90962	268.17863	-0.08	0.938	x3(t)
	XL0_3_4	260.10134	243.468	1.07	0.2873	x4(t)
	XL0_3_5	-645.51878	247.255	-2.61	0.0101	x5(t)
	XL0_3_6	237.89848	245.15544	0.97	0.3336	x6(t)
	XL0_3_7	-1043.4722	238.82307	-4.37	0.0001	x7(t)
	XL0_3_8	852.13075	272.23274	3.13	0.0021	x8(t)
	XL0_3_9	-1773.91689	239.94371	-7.39	0.0001	x9(t)
	XL0_3_10	-303.24878	322.53436	-0.94	0.3488	x10(t)
	XL0_3_11	-310.17264	298.74963	-1.04	0.301	x11(t)
	XL0_3_12	2045.85029	270.72572	7.56	0.0001	x12(t)
	XL0_3_13	-0.80467	278.42556	0	0.9977	x13(t)
	XL0_3_14	144.07993	273.45825	0.53	0.5991	x14(t)
	XL0_3_15	53.74316	270.14881	0.2	0.8426	x15(t)
	XL0_3_16	-226.014	264.54133	-0.85	0.3944	x16(t)
	XL0_3_17	-785.2153	241.14332	-3.26	0.0014	x17(t)
	XL0_3_18	-90.98775	246.17323	-0.37	0.7123	x18(t)
	XL0_3_19	1034.54983	246.16505	4.2	0.0001	x19(t)
	XL0_3_20	331.43514	249.57748	1.33	0.1864	x20(t)
	XL0_3_21	-574.69061	245.86404	-2.34	0.0209	x21(t)
	XL0_3_22	697.53534	256.7744	2.72	0.0075	x22(t)
	XL0_3_23	620.43521	234.51192	2.65	0.0091	x23(t)
	XL0_3_24	793.34242	236.53636	3.35	0.001	x24(t)
	XL0_3_25	489.60739	241.47896	2.03	0.0446	x25(t)
	XL0_3_26	-85.68839	242.54651	-0.35	0.7244	x26(t)
	XL0_3_27	-564.38424	239.01505	-2.36	0.0197	x27(t)
	AR1_3_1	0.02195	0.38191	0.06	0.9542	IHSG(t-1)
AR1_3_2	0.34795	0.05011	6.94	0.0001	DJIA(t-1)	
AR1_3_3	-0.17732	0.08443	-2.1	0.0376	N225(t-1)	
AR1_3_4	2.45488	1.10578	2.22	0.0281	STI(t-1)	
AR1_3_5	-1.45942	0.81058	-1.8	0.074	KS11(t-1)	
AR1_3_6	-0.13064	0.24981	-0.52	0.6019	PSEI(t-1)	
AR1_3_7	-0.06037	0.0813	-0.74	0.4591	HSI(t-1)	

Lampiran 6. Output SAS untuk VARIMAX (Lanjutan)

Model Parameter Estimates						
Equation	Parameter	Estimate	Standard Error	t Value	Pr > t	Variable
	AR1_3_8	-0.45854	1.59353	-0.29	0.774	KLCI(t-1)
STI	XL0_4_1	-35.42332	27.57243	-1.28	0.2011	x1(t)
	XL0_4_2	-55.01713	27.57035	-2	0.048	x2(t)
	XL0_4_3	73.5496	31.64429	2.32	0.0216	x3(t)
	XL0_4_4	23.75496	28.72851	0.83	0.4098	x4(t)
	XL0_4_5	-33.83462	29.17536	-1.16	0.2482	x5(t)
	XL0_4_6	33.04121	28.92762	1.14	0.2554	x6(t)
	XL0_4_7	-166.67712	28.18042	-5.91	0.0001	x7(t)
	XL0_4_8	146.99307	32.12266	4.58	0.0001	x8(t)
	XL0_4_9	-200.81311	28.31265	-7.09	0.0001	x9(t)
	XL0_4_10	-13.33866	38.05811	-0.35	0.7265	x10(t)
	XL0_4_11	-147.36976	35.25158	-4.18	0.0001	x11(t)
	XL0_4_12	207.66164	31.94484	6.5	0.0001	x12(t)
	XL0_4_13	42.7435	32.8534	1.3	0.1955	x13(t)
	XL0_4_14	-53.99358	32.26727	-1.67	0.0966	x14(t)
	XL0_4_15	-66.64868	31.87677	-2.09	0.0384	x15(t)
	XL0_4_16	66.62617	31.2151	2.13	0.0346	x16(t)
	XL0_4_17	-42.2565	28.4542	-1.49	0.1399	x17(t)
	XL0_4_18	30.48876	29.04772	1.05	0.2958	x18(t)
	XL0_4_19	115.50825	29.04675	3.98	0.0001	x19(t)
	XL0_4_20	-50.67024	29.44941	-1.72	0.0876	x20(t)
	XL0_4_21	-56.88795	29.01123	-1.96	0.052	x21(t)
	XL0_4_22	25.79632	30.29862	0.85	0.3961	x22(t)
	XL0_4_23	19.4891	27.67172	0.7	0.4825	x23(t)
	XL0_4_24	-47.17907	27.9106	-1.69	0.0933	x24(t)
	XL0_4_25	92.8412	28.49381	3.26	0.0014	x25(t)
	XL0_4_26	-28.80815	28.61978	-1.01	0.3159	x26(t)
	XL0_4_27	-85.2141	28.20307	-3.02	0.003	x27(t)
	AR1_4_1	-0.03423	0.04506	-0.76	0.4489	IHSG(t-1)
	AR1_4_2	0.03503	0.00591	5.92	0.0001	DJIA(t-1)
	AR1_4_3	-0.01003	0.00996	-1.01	0.3161	N225(t-1)
	AR1_4_4	0.28672	0.13048	2.2	0.0297	STI(t-1)
	AR1_4_5	-0.03254	0.09565	-0.34	0.7342	KS11(t-1)
	AR1_4_6	0.04922	0.02948	1.67	0.0973	PSEI(t-1)
	AR1_4_7	-0.00753	0.00959	-0.78	0.4338	HSI(t-1)
	AR1_4_8	-0.24318	0.18803	-1.29	0.1981	KLCI(t-1)
KS11	XL0_5_1	-14.12755	28.96983	-0.49	0.6266	x1(t)
	XL0_5_2	-81.71386	28.96765	-2.82	0.0055	x2(t)
	XL0_5_3	46.49378	33.24806	1.4	0.1643	x3(t)

Lampiran 6. Output SAS untuk VARIMAX (Lanjutan)

Model Parameter Estimates						
Equation	Parameter	Estimate	Standard Error	t Value	Pr > t	Variable
	XL0_5_4	25.93634	30.18451	0.86	0.3917	x4(t)
	XL0_5_5	-33.74906	30.65401	-1.1	0.2729	x5(t)
	XL0_5_6	75.72497	30.39371	2.49	0.0139	x6(t)
	XL0_5_7	-77.79693	29.60864	-2.63	0.0096	x7(t)
	XL0_5_8	87.43575	33.75068	2.59	0.0106	x8(t)
	XL0_5_9	-103.27083	29.74757	-3.47	0.0007	x9(t)
	XL0_5_10	8.83634	39.98694	0.22	0.8254	x10(t)
	XL0_5_11	-269.10906	37.03817	-7.27	0.0001	x11(t)
	XL0_5_12	188.17965	33.56385	5.61	0.0001	x12(t)
	XL0_5_13	25.33581	34.51845	0.73	0.4642	x13(t)
	XL0_5_14	-47.55653	33.90262	-1.4	0.163	x14(t)
	XL0_5_15	28.73766	33.49232	0.86	0.3924	x15(t)
	XL0_5_16	19.43154	32.79712	0.59	0.5545	x16(t)
	XL0_5_17	-52.31193	29.8963	-1.75	0.0824	x17(t)
	XL0_5_18	73.33595	30.51989	2.4	0.0176	x18(t)
	XL0_5_19	83.29095	30.51888	2.73	0.0072	x19(t)
	XL0_5_20	-19.87347	30.94194	-0.64	0.5218	x20(t)
	XL0_5_21	-28.16706	30.48156	-0.92	0.3571	x21(t)
	XL0_5_22	73.68873	31.8342	2.31	0.0221	x22(t)
	XL0_5_23	3.39614	29.07416	0.12	0.9072	x23(t)
	XL0_5_24	-5.26427	29.32514	-0.18	0.8578	x24(t)
	XL0_5_25	37.1216	29.93791	1.24	0.2172	x25(t)
	XL0_5_26	-6.82714	30.07026	-0.23	0.8207	x26(t)
	XL0_5_27	-6.85993	29.63244	-0.23	0.8173	x27(t)
	AR1_5_1	0.00306	0.04735	0.06	0.9485	IHSG(t-1)
	AR1_5_2	0.03827	0.00621	6.16	0.0001	DJIA(t-1)
	AR1_5_3	0.00226	0.01047	0.22	0.8293	N225(t-1)
	AR1_5_4	0.0393	0.13709	0.29	0.7748	STI(t-1)
	AR1_5_5	-0.22234	0.10049	-2.21	0.0286	KS11(t-1)
	AR1_5_6	-0.00935	0.03097	-0.3	0.7633	PSEI(t-1)
	AR1_5_7	0.00526	0.01008	0.52	0.6028	HSI(t-1)
	AR1_5_8	0.15563	0.19756	0.79	0.4322	KLCI(t-1)
PSEI	XL0_6_1	-256.41447	95.13842	-2.7	0.0079	x1(t)
	XL0_6_2	-445.96001	95.13127	-4.69	0.0001	x2(t)
	XL0_6_3	177.97751	109.18835	1.63	0.1054	x3(t)
	XL0_6_4	26.29835	99.12747	0.27	0.7912	x4(t)
	XL0_6_5	-79.08792	100.66934	-0.79	0.4335	x5(t)
	XL0_6_6	167.44265	99.81451	1.68	0.0958	x6(t)
	XL0_6_7	-410.71965	97.2363	-4.22	0.0001	x7(t)

Lampiran 6. Output SAS untuk VARIMAX (Lanjutan)

Model Parameter Estimates						
Equation	Parameter	Estimate	Standard Error	t Value	Pr > t	Variable
	XL0_6_8	157.61624	110.83897	1.42	0.1573	x8(t)
	XL0_6_9	-684.17418	97.69256	-7	0.0001	x9(t)
	XL0_6_10	-69.69481	131.31917	-0.53	0.5965	x10(t)
	XL0_6_11	-685.50728	121.63527	-5.64	0.0001	x11(t)
	XL0_6_12	202.38285	110.2254	1.84	0.0686	x12(t)
	XL0_6_13	413.90093	113.36037	3.65	0.0004	x13(t)
	XL0_6_14	-229.14738	111.33794	-2.06	0.0415	x14(t)
	XL0_6_15	-95.40664	109.99051	-0.87	0.3873	x15(t)
	XL0_6_16	188.8603	107.70743	1.75	0.0818	x16(t)
	XL0_6_17	134.18254	98.18098	1.37	0.174	x17(t)
	XL0_6_18	12.53454	100.2289	0.13	0.9007	x18(t)
	XL0_6_19	291.21303	100.22557	2.91	0.0043	x19(t)
	XL0_6_20	-177.15061	101.61493	-1.74	0.0836	x20(t)
	XL0_6_21	-324.11272	100.10301	-3.24	0.0015	x21(t)
	XL0_6_22	313.27577	104.54514	3	0.0033	x22(t)
	XL0_6_23	77.28145	95.48102	0.81	0.4197	x23(t)
	XL0_6_24	-63.98124	96.30527	-0.66	0.5076	x24(t)
	XL0_6_25	227.46681	98.31764	2.31	0.0222	x25(t)
	XL0_6_26	247.38027	98.75229	2.51	0.0134	x26(t)
	XL0_6_27	37.02043	97.31446	0.38	0.7042	x27(t)
	AR1_6_1	-0.09867	0.15549	-0.63	0.5268	IHSG(t-1)
	AR1_6_2	0.06625	0.0204	3.25	0.0015	DJIA(t-1)
	AR1_6_3	0.04302	0.03438	1.25	0.213	N225(t-1)
	AR1_6_4	0.51736	0.45022	1.15	0.2525	STI(t-1)
	AR1_6_5	-0.29248	0.33002	-0.89	0.3771	KS11(t-1)
	AR1_6_6	-0.04148	0.10171	-0.41	0.684	PSEI(t-1)
	AR1_6_7	0.02521	0.0331	0.76	0.4476	HSI(t-1)
	AR1_6_8	-1.13553	0.6488	-1.75	0.0824	KLCI(t-1)
HSI	XL0_7_1	-1090.81355	300.20368	-3.63	0.0004	x1(t)
	XL0_7_2	-560.29478	300.18111	-1.87	0.0642	x2(t)
	XL0_7_3	740.88064	344.53741	2.15	0.0333	x3(t)
	XL0_7_4	290.10786	312.79091	0.93	0.3553	x4(t)
	XL0_7_5	-476.29357	317.65617	-1.5	0.1361	x5(t)
	XL0_7_6	264.79273	314.95881	0.84	0.402	x6(t)
	XL0_7_7	-1068.20315	306.82342	-3.48	0.0007	x7(t)
	XL0_7_8	955.03109	349.74586	2.73	0.0072	x8(t)
	XL0_7_9	-1439.24941	308.26313	-4.67	0.0001	x9(t)
	XL0_7_10	46.82921	414.36991	0.11	0.9102	x10(t)
	XL0_7_11	-1142.1762	383.81293	-2.98	0.0035	x11(t)

Lampiran 6. Output SAS untuk VARIMAX (Lanjutan)

Model Parameter Estimates						
Equation	Parameter	Estimate	Standard Error	t Value	Pr > t	Variable
	XL0_7_12	1483.15279	347.80975	4.26	0.0001	x12(t)
	XL0_7_13	-25.49894	357.70196	-0.07	0.9433	x13(t)
	XL0_7_14	-467.23362	351.32031	-1.33	0.1858	x14(t)
	XL0_7_15	174.2748	347.06857	0.5	0.6164	x15(t)
	XL0_7_16	223.60526	339.86446	0.66	0.5117	x16(t)
	XL0_7_17	-394.55393	309.80431	-1.27	0.205	x17(t)
	XL0_7_18	387.74603	316.2664	1.23	0.2223	x18(t)
	XL0_7_19	729.08578	316.25589	2.31	0.0227	x19(t)
	XL0_7_20	-332.4251	320.63994	-1.04	0.3017	x20(t)
	XL0_7_21	-627.50534	315.86917	-1.99	0.049	x21(t)
	XL0_7_22	483.1781	329.88604	1.46	0.1453	x22(t)
	XL0_7_23	-353.71617	301.28475	-1.17	0.2425	x23(t)
	XL0_7_24	-1193.69924	303.88561	-3.93	0.0001	x24(t)
	XL0_7_25	989.84437	310.23552	3.19	0.0018	x25(t)
	XL0_7_26	-159.38556	311.60704	-0.51	0.6098	x26(t)
	XL0_7_27	-495.72487	307.07006	-1.61	0.1088	x27(t)
	AR1_7_1	-0.5555	0.49065	-1.13	0.2596	IHSG(t-1)
	AR1_7_2	0.3287	0.06438	5.11	0.0001	DJIA(t-1)
	AR1_7_3	-0.04294	0.10847	-0.4	0.6928	N225(t-1)
	AR1_7_4	0.77753	1.42063	0.55	0.5851	STI(t-1)
	AR1_7_5	-0.05117	1.04137	-0.05	0.9609	KS11(t-1)
	AR1_7_6	0.33396	0.32094	1.04	0.3	PSEI(t-1)
	AR1_7_7	-0.02118	0.10445	-0.2	0.8396	HSI(t-1)
	AR1_7_8	-1.3179	2.04726	-0.64	0.5208	KLCI(t-1)
KLCI	XL0_8_1	-9.64546	13.91512	-0.69	0.4894	x1(t)
	XL0_8_2	-34.49462	13.91407	-2.48	0.0144	x2(t)
	XL0_8_3	37.10542	15.97009	2.32	0.0217	x3(t)
	XL0_8_4	-2.05652	14.49857	-0.14	0.8874	x4(t)
	XL0_8_5	-9.2148	14.72408	-0.63	0.5325	x5(t)
	XL0_8_6	28.33134	14.59905	1.94	0.0544	x6(t)
	XL0_8_7	-48.54961	14.22196	-3.41	0.0008	x7(t)
	XL0_8_8	39.65156	16.21151	2.45	0.0157	x8(t)
	XL0_8_9	-30.48649	14.28869	-2.13	0.0347	x9(t)
	XL0_8_10	-67.17817	19.20698	-3.5	0.0006	x10(t)
	XL0_8_11	-53.85802	17.7906	-3.03	0.003	x11(t)
	XL0_8_12	63.09833	16.12177	3.91	0.0001	x12(t)
	XL0_8_13	-0.11416	16.5803	-0.01	0.9945	x13(t)
	XL0_8_14	-6.90084	16.28449	-0.42	0.6724	x14(t)
	XL0_8_15	-10.7922	16.08741	-0.67	0.5035	x15(t)

Lampiran 6. Output SAS untuk VARIMAX (Lanjutan)

Model Parameter Estimates						
Equation	Parameter	Estimate	Standard Error	t Value	Pr > t	Variable
	XL0_8_16	25.80397	15.75349	1.64	0.1038	x16(t)
	XL0_8_17	-18.11794	14.36013	-1.26	0.2093	x17(t)
	XL0_8_18	22.24337	14.65966	1.52	0.1315	x18(t)
	XL0_8_19	22.89416	14.65918	1.56	0.1207	x19(t)
	XL0_8_20	-15.98981	14.86239	-1.08	0.2839	x20(t)
	XL0_8_21	-3.29493	14.64125	-0.23	0.8223	x21(t)
	XL0_8_22	34.51209	15.29096	2.26	0.0256	x22(t)
	XL0_8_23	8.17452	13.96523	0.59	0.5593	x23(t)
	XL0_8_24	15.74069	14.08579	1.12	0.2658	x24(t)
	XL0_8_25	40.59857	14.38012	2.82	0.0055	x25(t)
	XL0_8_26	19.89671	14.44369	1.38	0.1706	x26(t)
	XL0_8_27	-15.58404	14.23339	-1.09	0.2755	x27(t)
	AR1_8_1	-0.00963	0.02274	-0.42	0.6725	IHSG(t-1)
	AR1_8_2	0.01201	0.00298	4.02	0.0001	DJIA(t-1)
	AR1_8_3	0.01384	0.00503	2.75	0.0067	N225(t-1)
	AR1_8_4	0.10292	0.06585	1.56	0.1204	STI(t-1)
	AR1_8_5	-0.11162	0.04827	-2.31	0.0223	KS11(t-1)
	AR1_8_6	-0.00027	0.01488	-0.02	0.9856	PSEI(t-1)
	AR1_8_7	0.00276	0.00484	0.57	0.5699	HSI(t-1)
	AR1_8_8	-0.22803	0.0949	-2.4	0.0176	KLCI(t-1)

b. Uji Portmanteau

Portmanteau Test for Cross Correlations of Residuals			
Up To Lag	DF	Chi-Square	Pr > ChiSq
2	64	111.71	0.0002
3	128	163.49	0.0187
4	192	217.64	0.0989
5	256	280.38	0.1414
6	320	341.66	0.1939
7	384	413.76	0.1421
8	448	489.17	0.0873
9	512	540.4	0.1861
10	576	629.07	0.0621
11	640	701.84	0.0451
12	704	777.86	0.0274

Lampiran 7. Hasil Peramalan VARIMA(1,0,0) dan VARIMAX(1,0,0) beserta nilai Aktual

Saham	Tanggal	Ramalan		Aktual
		VARIMA(1,1,0)	VARIMAX(1,1,0)	
IHSG	1/12/2020	5797.75	5782.75	5725
	2/12/2020	5743.15	5711.89	5814
	3/12/2020	5821.58	5818.15	5823
	4/12/2020	587.94	5827.49	5810
	7/12/2020	5830.05	5828.74	5931
	10/12/2020	5910.89	5920.98	5934
	11/12/2020	5963.62	5920.98	5938
	14/12/2020	5988.06	5940.82	6013
	15/12/2020	5941.38	6003.05	6010
	16/12/2020	6032.39	6017.57	6118
	17/12/2020	6113.25	6119.24	6113
	18/12/2020	6126.66	6123.37	6104
	21/12/2020	6075.38	6100.32	6166
	23/12/2020	6149.59	6164.25	6009
	29/12/2020	6029.93	6011.10	6036
DJIA	1/12/2020	30010.00	29874.17	29824
	2/12/2020	30259.42	29968.36	29884
	3/12/2020	30052.72	30011.21	29970
	4/12/2020	30101.83	30023.33	30218
	7/12/2020	30145.51	30222.26	30070
	10/12/2020	30145.67	30200.10	29999
	11/12/2020	30083.69	29978.45	30046
	14/12/2020	30190.35	30111.59	29862
	15/12/2020	29654.03	29848.64	30199
	16/12/2020	30080.01	30127.71	30155
	17/12/2020	30197.22	30202.67	30303
	18/12/2020	30387.06	30295.43	30179
	21/12/2020	30181.96	30212.04	30216
	23/12/2020	30150.36	30223.79	30130
	29/12/2020	30138.71	30106.20	30336
N225	1/12/2020	26610.36	26527.49	26788
	2/12/2020	26869.99	26621.00	26801
	3/12/2020	26791.07	26747.27	26809
	4/12/2020	26907.67	26796.01	26751
	7/12/2020	26750.87	26843.72	26547
	10/12/2020	26509.13	26489.19	26756
	11/12/2020	26788.33	26676.55	26653
	14/12/2020	26760.16	26626.52	26732
	15/12/2020	26569.87	26768.95	26688
	16/12/2020	26792.92	26830.41	26757
	17/12/2020	26733.83	26721.42	26807
	18/12/2020	26859.91	26805.60	26763

Lampiran 7. Hasil Peramalan VARIMA (1,0,0) dan VARIMAX (1,0,0) beserta nilai Aktual (Lanjutan)

Saham	Tanggal	Ramalan		Aktual
		VARIMA(1,1,0)	VARIMAX(1,1,0)	
	21/12/2020	26681.35	26727.03	26714
	23/12/2020	26684.07	26741.93	26525
	29/12/2020	26559.72	26520.76	27568
STI	1/12/2020	2840.74	2830.65	2814
	2/12/2020	2842.21	2814.17	2811
	3/12/2020	2815.31	2812.21	2822
	4/12/2020	2841.41	2824.48	2840
	7/12/2020	2843.32	2851.32	2826
	10/12/2020	2817.95	2819.28	2825
	11/12/2020	2826.96	2810.45	2822
	14/12/2020	2839.80	2819.28	2858
	15/12/2020	2834.58	2866.95	2857
	16/12/2020	2862.77	2864.84	2873
	17/12/2020	2868.83	2870.79	2858
	18/12/2020	2865.37	2858.71	2849
	21/12/2020	2840.49	2848.15	2847
	23/12/2020	2836.64	2845.51	2833
29/12/2020	2844.46	2833.3	2848	
KS11	1/12/2020	2649.29	2633.07	2634
	2/12/2020	2634.45	2624.67	2676
	3/12/2020	2664.33	2667.7	2696
	4/12/2020	2721.82	2700.04	2731
	7/12/2020	2725.74	2733.78	2745
	10/12/2020	2730.94	2733.77	2755
	11/12/2020	2786.24	2755.85	2770
	14/12/2020	2797.08	2772.61	2762
	15/12/2020	2724.88	2754.37	2757
	16/12/2020	2777.16	2772.07	2772
	17/12/2020	2769.13	2769.67	2770
	18/12/2020	2773.97	2776.01	2772
	21/12/2020	2747.89	2762.44	2779
	23/12/2020	2770.55	2777.34	2760
29/12/2020	2767.24	2759.59	2821	
PSEI	1/12/2020	6966.16	6785.24	7010
	2/12/2020	7057.75	6982.71	7081
	3/12/2020	7066.05	7062.72	7194
	4/12/2020	7232.57	7165.92	7135
	7/12/2020	7148.66	7161	7204
	10/12/2020	7045.34	7149.32	7154
	11/12/2020	7280.71	7119.08	7246
	14/12/2020	7228.88	7202.72	7281
	15/12/2020	7246.89	7306.78	7228

Lampiran 7. Hasil Peramalan VARIMA (1,0,0) dan VARIMAX (1,0,0) beserta nilai Aktual (Lanjutan)

Saham	Tanggal	Ramalan		Aktual
		VARIMA(1,1,0)	VARIMAX(1,1,0)	
	16/12/2020	7236.11	7234.08	7300
	17/12/2020	7302.6	7287.98	7298
	18/12/2020	7331.91	7316.83	7273
	21/12/2020	7226.21	7279.74	7225
	23/12/2020	7178.53	7218.42	7204
	29/12/2020	7165.36	7206.89	7140
HSI	1/12/2020	26852.26	26733.82	26568
	2/12/2020	26723.93	26620.2	26533
	3/12/2020	26543.09	26526.67	26729
	4/12/2020	26846.7	26753.86	26836
	7/12/2020	26862.25	26925.15	26507
	10/12/2020	26444.49	26416.97	26411
	11/12/2020	26463.9	26320.01	26506
	14/12/2020	26627.38	26508.72	26390
	15/12/2020	26194.74	26355.93	26207
	16/12/2020	26281.56	26291.92	26460
	17/12/2020	26410.61	26402.95	26678
	18/12/2020	26726.54	26720.54	26499
	21/12/2020	26433.32	26481.81	26307
	23/12/2020	26252.11	26279.03	26343
29/12/2020	26421.7	26393.56	26568	
KLCI	1/12/2020	1604.49	1605.27	1602
	2/12/2020	1609.02	1599.64	1599
	3/12/2020	1594.91	1594.48	1628
	4/12/2020	1627.63	1621.99	1622
	7/12/2020	1620.77	1623.8	1623
	10/12/2020	1612.54	1612.92	1654
	11/12/2020	1652.01	1647.79	1685
	14/12/2020	1681.27	1675.05	1663
	15/12/2020	1662.39	1670.18	1674
	16/12/2020	1675.17	1674.87	1681
	17/12/2020	1679.35	1679.77	1674
	18/12/2020	1679.06	1677.71	1652
	21/12/2020	1651.02	1653.85	1648
	23/12/2020	1643.79	1646.62	1648
29/12/2020	1649.06	1646.29	1635	