**LAMPIRAN**

1. **Tabulasi Data NET\_BUY\_SELL01 untuk HMSP (1/25/2005 – 4/26/2005)**

|  |  |  |  |
| --- | --- | --- | --- |
| **Actual** | **Fitted** | **Residual** | **Residual-Plot** |
| 7045500 | 3291850 | 3753650 | | . | .\* | |
| 2194500 | 1046690 | 1147810 | | . |\* . | |
| -1174000 | 279660. | -1453660 | | .\* | . | |
| 884500. | 289720. | 594780. | | . |\* . | |
| 1748000 | -30714.3 | 1778714 | | . | \*. | |
| -1449500 | -387586. | -1061914 | | . \*| . | |
| 500.000 | -123674. | 124174. | | . \* . | |
| -689500. | -173407. | -516093. | | . \*| . | |
| -3204500 | -97766.7 | -3106733 | | \*. | . | |
| -1396500 | 353980. | -1750480 | | .\* | . | |
| -4477000 | 376025. | -4853025 | | \* . | . | |
| 6287000 | 880968. | 5406032 | | . | . \* | |
| 2116500 | -484653. | 2601153 | | . | \* | |
| -89500.0 | -757224. | 667724. | | . |\* . | |
| 1202500 | -593209. | 1795709 | | . | \*. | |
| -149500. | -686270. | 536770. | | . |\* . | |
| -846500. | -535051. | -311449. | | . \* . | |
| -269000. | -320602. | 51602.2 | | . \* . | |
| -256000. | -265490. | 9490.46 | | . \* . | |
| -1279000 | -229795. | -1049205 | | . \*| . | |
| -473000. | -42665.7 | -430334. | | . \*| . | |
| 486500. | -42607.8 | 529108. | | . |\* . | |
| -1677500 | -195141. | -1482359 | | .\* | . | |
| -1260500 | 44445.9 | -1304946 | | .\* | . | |
| 1218500 | 142304. | 1076196 | | . |\* . | |
| 129500. | -184835. | 314335. | | . \* . | |
| -2988500 | -235828. | -2752672 | | \* | . | |
| -2257000 | 225032. | -2482032 | | \* | . | |
| -99500.0 | 424499. | -523999. | | . \*| . | |
| 852500. | 218106. | 634394. | | . |\* . | |
| 8017000 | -74696.6 | 8091697 | | . | . \* | |
| -1.2E+07 | -1414573 | -1.0E+07 | |\* . | . | |
| -719500. | 772215. | -1491715 | | .\* | . | |
| 3875500 | 554951. | 3320549 | | . | .\* | |
| 1595500 | -324583. | 1920083 | | . | \*. | |
| 6906000 | -564697. | 7470697 | | . | . \* | |
| -875800. | -1573662 | 697862. | | . |\* . | |
| 2016000 | -1027607 | 3043607 | | . | .\* | |
| -217500. | -1113279 | 895779. | | . |\* . | |
| 930500. | -816827. | 1747327 | | . | \*. | |
| -216500. | -796243. | 579743. | | . |\* . | |
| 228000. | -599751. | 827751. | | . |\* . | |
| -346000. | -535795. | 189795. | | . \* . | |
| 599500. | -400698. | 1000198 | | . |\* . | |
| 668000. | -458475. | 1126475 | | . |\* . | |
| -2451000 | -508957. | -1942043 | | .\* | . | |
| -994000. | -47586.8 | -946413. | | . \*| . | |
| -317000. | 36865.8 | -353866. | | . \* . | |
| 392500. | -12918.2 | 405418. | | . |\* . | |
| -4209000 | -159850. | -4049150 | | \* . | . | |
| 14000.0 | 471168. | -457168. | | . \*| . | |
| -8183000 | 232036. | -8415036 | | \* . | . | |
| 2418000 | 1371607 | 1046393 | | . |\* . | |
| -1607500 | 466756. | -2074256 | | .\* | . | |
| -227000. | 486852. | -713852. | | . \*| . | |
| -98000.0 | 281104. | -379104. | | . \* . | |
| -1232500 | 119612. | -1352112 | | .\* | . | |
| -24500.0 | 189356. | -213856. | | . \* . | |
| -481500. | 45058.0 | -526558. | | . \*| . | |

1. Grafik residual, forecast dan actual dari NET\_BUY\_SELL0!



* Secara teori model ARMA(1,1) dapat dijabarkan sebagai berikut:

**NET\_BUY\_SELL01t = (1-ρ1)δ + ρ1 NET\_BUY\_SELL01 t-1 + δ t + Φ δt-1**

* Spesifikasi model ARMA (1,1) [**lihat poin C sebelumnya**] yang dimaksud adalah:

**NET\_BUY\_SELL01 = - 186966.87 + [AR(1) = 0.5261945128, MA(1)**

**= 0.6852071533, BACKCAST = 2]**

Profil Penulis:

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