

ABSTRACT

TWO PARAMETERS FROM HOLT METHOD OF COMPOSITE STOCK PRICE INDEX USING MONITORING SYSTEM (TRACKING SIGNAL) FROM TRIGG

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Time-series data analysis using Double Exponential Smoothing is an analysis of data that is influenced by trend data patterns. Two parameters from Holt method is a forecasting method that assumes data patterns are linear trend. The purpose of this study was to model and obtain forecasting results for composite stock price index closing time series data using Double Exponential Smoothing Method: Two-Parameters from Holt. The forecasting results were verified using the tracking signal method. The results showed that the Double Exponential Smoothing Method: Two-Parameters from Holt with a MAPE value of 3,3% had a very good measure of forecasting accuracy so that the method is feasible to use to predict the closing data of the composite stock price index. Based on monitoring using the tracking signal obtained three forecasting results that is biased. The Double Exponential Smoothing Method: Two-Parameters from Holt can be used to forecast the next 5 periods, namely January 2022, February 2022, March 2022, April 2022 and May 2022. Forecasting results for the next 5 periods increase in a row.

Keywords : *Forecasting, Smoothing Two-Parameters from Holt, Tracking Signal*