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KARYA ILMIAH : JURNAL ILMIAH**

Judul karya ilmiah (artikel) : Technical analysis testing in forecasting Socially Responsible Investment Index in Indonesia Stock Exchange; Dolly Parlagutan Pulungan, Sugeng Wahyudi, Suharnomo, Harjum Muharam

Jumlah Penulis : 4 orang
Status Pengusul : Penulis Ketiga
Nama Penulis : **Dr. Suharnomo, SE, M.Si**

Identitas : a. Nama Jurnal : Investment Management and Financial Innovations
Jurnal Ilmiah : b. Nomor ISSN : 1810-4967, 1812-9358
: c. Volume, nomor, bulan, tahun : Vol 15 No.4, November 2018
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: f. Alamat web jurnal : <https://businessperspectives.org/journals/investment-management-and-financial-innovations/issue-298/technical-analysis-testing-in-forecasting-socially-responsible-investment-index-in-indonesia-stock-exchange>
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• Kelengkapan dan kesesuaian unsur	<i>lengkap dan baik kualitas</i>
• Ruang lingkup dan kedalaman pembahasan	<i>Sesuai bidang ilmu dan dengan rujukan berkualitas</i>
• Kecukupan dan Kemutakhiran Data & Metodologi	<i>Mutakhir dengan novelty yang berkualitas</i>
• Kelengkapan unsur dan kualitas penerbit	<i>Lengkap dan kualitas baik serta terindeks Scopus Q3</i>
Indikasi plagiasi	<i>Tidak ada plagiasi</i>
• Kesesuaian bidang ilmu	<i>Sesuai bidang ilmu Manajemen</i>

Semarang, 30-8-2019

Reviewer 1



Prof. Dr. Sugeng Wahyudi, MM
NIP. 195109021981031002
Departemen Manajemen FEB Undip
Jabatan Fungsional : Guru Besar

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Total = (100%)	40					32.80
Nilai Pengusul						4.37

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• Kelengkapan dan kesesuaian unsur	Unsur artikel ini disajikan lengkap mulai dari introduction, literature review, ARIMA, Hypothesis development, research method, findings and discussion yang disajikan dengan lengkap.
• Ruang lingkup dan kedalaman pembahasan	Cakupan studi ini seperti tampak dalam telaah pustakanya dilakukan dengan baik dan mendalam
• Kecukupan dan Kemutakhiran Data & Metodologi	Metode ARIMA digunakan dalam studi ini dan dilakukan dengan baik.
• Kelengkapan unsur dan kualitas penerbit	Publishernya adalah Business Perspective dimana jurnal Investment management and financial innovation ini telah berindex scopus Q4 bidang finance dan Q3 bidang business&international management, sampai dengan 2017
Indikasi plagiasi	Tidak ada indikasi plagiasi
• Kesesuaian bidang ilmu	Konten utama artikel ini adalah bidang Manajemen Keuangan

Semarang, 30 Agustus 2019

Reviewer 2,



Prof. Drs. Agusty Tae Ferdinand, MBA, DBA
 NIP.19550423 198003 1003
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Abstract

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This study aims to examine whether the Autoregressive Integrated Moving Average (ARIMA) model is appropriate to be applied in the Indonesia Stock Exchange, especially for the socially responsible investment stocks. For the ARIMA model combines the autoregressive and moving average method, so it is viewed as a useful tool to predict the stock prices. Those methods are frequently used methods to forecast the stock prices. The data used in this study were daily SRI-KEHATI Index during the period of June 8, 2009 to July 17, 2017. The results showed that the daily SRI-KEHATI Index data were not stationary data, thus this data needed to be transformed. The transformation was done by using the first seasonal differencing transformation process. After being transformed, those data became stationary. Furthermore, this study found that ARIMA (3,1,1) was a model, which might be appropriate and fit with the data condition. This method was also relevant to be applied in the Indonesia Stock Exchange in order to forecast the stock prices. © The author(s) 2019.

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Author keywords

[Autoregressive Integrated Moving Average \(ARIMA\)](#) [Estimation](#) [Indonesia Stock Exchange \(IDX\)](#) [SRI-KEHATI Index](#)
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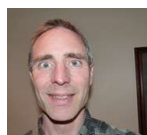
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