# LEMBAR
# HASIL PENILAIAN SEJAWAT SEBIDANG ATAU *PEER REVIEW*
# KARYA ILMIAH : JURNAL ILMIAH

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|---|---|---|
| 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** |

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|---|---|---|---|---|---|
| Identitas Jurnal Ilmiah | : | a. | Nama Jurnal | : | Investment Management and Financial Innovations |
| | : | b. | Nomor ISSN | : | 1810-4967, 1812-9358 |
| | : | c. | Volume, nomor, bulan, tahun | : | Vol 15 No.4, November 2018 |
| | : | d. | Penerbit | : | Business Perspectives |
| | : | e. | DOI artikel (jika ada) | : | http://dx.doi.org/10.21511/imfi.15(4).2018.11 |
| | : | 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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| Indikasi plagiasi | Tidak ada plagiasi |
| • Kesesuaian bidang ilmu | Sesuai bidang ilmu Manajemen |

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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| • Kecukupan dan Kemutakhiran Data & Metodologi | Metode ARIMA digunakan dalam studi ini dan dilakukan dengan baik. |
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# Document details



Investment Management and Financial Innovations Open Access
Volume 15, Issue 4, 2018, Pages 135-143

## Technical analysis testing in forecasting socially responsible investment index in Indonesia stock exchange (Article) (Open Access)

Pulungan, D.P.[a], Wahyudi, S.[b], Suharnomo, S.[c], Muharam, H.[d]

[a]Faculty of Economics and Business, Universitas Diponegoro, Central Java, Indonesia
[b]Faculty of Economics and Business, Universitas Diponegoro, Central Java, Indonesia
[c]Faculty of Economics and Business, Universitas Diponegoro, Central Java, Indonesia

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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 resposible 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.

### SciVal Topic Prominence

Topic: Forecasting | Commerce | Trading rules

Prominence percentile: 97.875

### Author keywords

Autoregressive Integrated Moving Average (ARIMA) | Estimation | Indonesia Stock Exchange (IDX) | SRI-KEHATI Index | Technical analysis

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**Source Type:** Journal
**Original language:** English
**DOI:** 10.21511/imfi.15(4).2018.11
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**Issued since** September 2004

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