# TRAINING :

# FINANCIAL & ECONOMY DATA FORECASTING (Time Series Analysis)

PESERTA TRAINING :

a. Treasury Staft
b. Risk Management
c. Pejabat Renstra (Corporate Planing)
d. Pejabat lain yang berminat
e. Compliance
f. Accounting
g. Pejabat Lain yang berminat
h. Akademisi

**Setelah mengikuti training ini diharapkan peserta dapat :**

- Memahami bentuk dan perilaku data time series
- Mamahami penyimpangan asumsi klasik pada data time series
- Memahami kaidah membangun model yang baik
- Memahami kosep stasioneritas dan konsep Ko-Integrasi
- Memahami sporious regression
- Memahami Autoregressive Model (AR Model)
- Memahami Moving Average Model (MA Model)
- Memahami Autoregressive Moving Average Model (ARMA model)
- Memahami Autoregressive Integrated Moving Average Model (ARIMA Model)
- Mampu membuat forecast data untuk pengambilan keputusan.

## SYLLABUS DAN POKOK BAHASAN

I. TYPES OF FINANCIAL, BUSINESS AND ECONOMY DATA
- Cross section data
- Time series data
- Panel Data

II. STATIONARITY
- Stationary and non-stationary stochastic processes
- Non - Stationary variables and classical model
- Handling non - Stationary model

III. TESTING FOR STATIONAR

IV. SPURIOUS REGRESSION
- What is spurious regression
- Hendling spurious regression
- Durbin-Watson test

V. COINTEGRATION
- Cointegration berween two variables
- Testing for cointegration between two variables

VI. BOX-JENKINS METHOD (ARIMA MODEL)
- Moving average models
- Autoregressive models
- Mixed Autoregresive-Moving Average Models

VII. ESTIMATING AND FORECASTING WITH TIME-SERIES MEDELS
- Model estimation
- Diagnostic Checking
- Minimum Mean-Square-Error Forecast
- Computing a forecast
- The Forecast error
- Forecast confidence intervals

VIII. FORECAST PRACTICE

Creating
Future
Positive
Value

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