Department of Mathematics Institut Teknologi Sepuluh Nopember

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Course	Course Name	:Forecasting Method
	Course Code	:KM184821
	Credit	:2
	Semester	: 8

Description of Course

This course provides forecasting methods including the basic quantitative forecasting, basic probability and statistical inference, simple moving average for stationary pattern and linear trend pattern, exponential smoothing for stationary pattern and linear trend pattern, regression method in time series analysis, ACF and PACF plot, ARIMA Box Jenkins method.

Learning Outcome

ELO 5	[C3] Able to solve problems based on theoretical concepts in at least one field of mathematics: analysis and algebra, modeling and system optimization, and computing science.
ELO 8	[C5] Able to choose decisions and alternative solutions using data and information analysis based on an attitude of leadership, creativity and have high integrity in completing work individually or in a team

Course Learning Outcome

- 1. Students are able to explain the definition of forecasting.
- 2. Students are able to determine data patterns and trends.
- Students are able to determine the best forecasting model for time series data.

Main Subject

The meaning and benefit offorecasting, basic of quantitative forecasting, basic probability and statistical inference, simple moving average for stationary pattern and linear trend pattern, exponential smoothing for stationary pattern and linear trend pattern, regression method in time series analysis, ACF and PACF plot, ARIMA Box Jenkins method.

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Prerequisites

Probability Theory

Reference

- 1. Andrianto US., Basith A., "Metode dan Aplikasi Peramalan, 1st Edition", Erlangga, Jakarta, 1999
- 2. Makridakis A. & Wheel Uright, Sc., "Forecasting Methods & Applications", John Wiley and Sons, New York, 1992
- 3. Wei, WWS., "Time Series Analysis: Univariate and Multivariate Methods", Addison-Wesley Publishing Company, USA, 1990

Supporting Reference

- 1. Suminto H., "Metode dan Aplikasi Peramalan, Jilid 2", Interaksara, Batam. 2000.
- 2. Wheelwright Sc, Mc Gee V.G., "Forecasting", 2nd Edition., John Wiley & Sons, Inc, 1983.