The alpha-Sutte indicator (alpha-Sutte) was originally from developed of Sutte indicator. Sutte indicator can using to predict the movement of stocks. As the development of science, then Sutte indicator developed to predict not only the movement of stocks but also can forecast data on financial, insurance, and others time series data.

https://cran.r-project.org/web/packages/sutteForecastR/index.html

The formula of $\alpha$-Sutte:

$$a_t = \frac{\Delta x}{\alpha + \delta} + \frac{\Delta y}{\beta + \alpha} + \frac{\Delta z}{\gamma + \beta}$$

where :
$\delta = a_{t-4}$
$\alpha = a_{t-3}$
$\beta = a_{t-2}$
$\gamma = a_{t-1}$
$\Delta x = \alpha - \delta = a_{t-3} - a_{t-4}$
$\Delta y = \beta - \alpha = a_{t-2} - a_{t-3}$
$\Delta z = \gamma - \beta = a_{t-1} - a_{t-2}$
$a_t$ = data pada waktu ke-$t$
$a_{t+k}$ = data pada waktu ke-$(t - k)$
Package ‘sutteForecastR’

September 11, 2017

Version 0.1
Date 2017-09-08
Imports forecast, fracdiff, robets, forecastHybrid
Title Forecasting Data using Alpha-Sutte Indicator
Author Ansari Saleh Ahmar [aut, cre]
Maintainer Ansari Saleh Ahmar <ansarisaleh@unm.ac.id>
Depends R (>= 3.0.0)
Description
The alpha-Sutte indicator (alpha-Sutte) was originally from developed of Sutte indicator. Sutte indicator can using to predict the movement of stocks. As the development of science, then Sutte indicator developed to predict not only the movement of stocks but also can forecast data on financial, insurance, and others time series data. Ahmar, A.S. (2017) <doi:10.17605/osf.io/rknsv>.
License GPL (>= 2)

NeedsCompilation no
Repository CRAN
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R topics documented:

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alpha.sutte

Forecasting Data using Alpha-Sutte Indicator

Description

The alpha-Sutte indicator (alpha-Sutte) was originally developed from the Sutte indicator. Sutte indicator can be used to predict the movement of stocks. As the development of science, the Sutte indicator evolved to predict not only the movement of stocks but also can forecast data on financial, insurance, and other time series data.

Usage

alpha.sutte(x)

Arguments

x

a time series data

Author(s)

Ansari Saleh Ahmar <ansarisaleh@unm.ac.id>

Examples

x <- c(94.77, 96.23, 98.12, 99.09, 100.04, 100.12, 99.93, 100.09, 101.44, 102.38, 103.68, 104.12, 104.81, 105.35, 106.36, 106.89, 107.35, 107.21, 107.72, 108.54, 109.57, 112.03)

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References


