sutteForecastR: Forecasting Data using Alpha-Sutte Indicator

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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 **α-Sutte**:

$$a_t = \frac{\alpha\left(\dfrac{\Delta x}{\dfrac{\alpha+\delta}{2}}\right) + \beta\left(\dfrac{\Delta y}{\dfrac{\beta+\alpha}{2}}\right) + \gamma\left(\dfrac{\Delta z}{\dfrac{\gamma+\beta}{2}}\right)}{3}$$

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’

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Title Forecasting Data using Alpha-Sutte Indicator

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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>.

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R topics documented:

`alpha.sutte` *Forecasting Data using Alpha-Sutte Indicator*

Description

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Usage

```
alpha.sutte(x)
```

Arguments

x	a time series data

Author(s)

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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)

alpha.sutte(x)
```

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