## Combined Effect of Heat Stimulation and Delay Addition of Superplasticizer with Slag on Fresh and Hardened Property of Mortar

Authors : Antoni Wibowo, Harry Pujianto, Dewi Retno Sari Saputro

**Abstract :** The stock market can provide huge profits in a relatively short time in financial sector; however, it also has a high risk for investors and traders if they are not careful to look the factors that affect the stock market. Therefore, they should give attention to the dynamic fluctuations and movements of the stock market to optimize profits from their investment. In this paper, we present a nonlinear autoregressive exogenous model (<em>NARX)</em> to predict the movements of stock market; especially, the movements of the closing price index. As case study, we consider to predict the movement of the closing price in Indonesia composite index (IHSG) and choose the best structures of NARX for IHSG&rsquo;s prediction.

Keywords : NARX (Nonlinear Autoregressive Exogenous Model), prediction, stock market, time series

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