

## **Modification of smoothing in 4253H[T]**

### **ABSTRACT**

Some modified non-linear smoothers particularly 4253H[T] are explained in this paper. The modifications are focused on estimating the middle point of running median for even span by applying the following types of means; geometric, harmonic, quadratic and contraharmonic. The performance of the techniques is assessed by applying it to daily price index of a bank in Malaysia that issues sukuk for funding in Islamic banking and financial business. The results show that 4253H[T] with geometric mean modification is better than others in preserving variation and curve fitting.

**Keyword:** 4253H[T]; Median smoothers; Non-linear smoothing; Smoothing index