Abstract

The purpose of this study is to predict stock prices movements in three companies, PT Astra International Tbk, PT Garuda Indonesia Tbk, and PT Indosat Tbk. One method that can be used to predict stock price movement is the Support Vector Machine (SVM). In this study using two approaches as input model, the first approach to data input is obtained from the calculation of ten parameters using trading data (open, high, low, and close prices) while the second approach focuses on stating the results of the calculation using ten indicators of engineering parameters to be trend deterministic data preparation. This study uses historical data from each company from 2011 to 2017. This data is used to calculate the price of each stock. The result of this research shows 60% of PT Astra International Tbk's calculation of each company, PT Garuda Indonesia Tbk 56%, PT Indosat Tbk 61%. While the accuracy level using deterministic trend of data preparation is 52,06%, 55,52%, 52,06%.

Keywords: SVM, Trend deterministic data preparation.