

Abstract

One method that can be used to predict stock price movements Supports Vector Machines (SVM) using a linear kernel. In this study using three investigations as input models, obtained first for input data obtained from SVM input calculations with twenty-two attributes using trade data (open, high, low, and closed prices) where this search will look for trends and look for added value, the weight value obtained is used to calculate portfolio returns, and the EWP gives equal weight to all companies, while the mean variance (MV) will get the weight to be included in the changes in SVM for all companies. In this study using historical data of each company from 2005 to 2018. This data is used to look for patterns that can ultimately predict stock price movements of each company. The performance of the SVM + EWP algorithm shows optimal results compared to EWP without SVM still not showing optimal results. The maximum value obtained by the return portfolio SVM + EWP is 14.71%, the EWP return portfolio without SVM is 0.27%, and the return portfolio of SVM + MV is 0.12%, with the average portfolio value of each algorithm's return -each is 10.30%, 0.94%, 1.76%.

Keywords:SVM, *Equal Weight Portofolio*, *Mean Variance*.