Abstract

      Capital markets are one of the stock instruments. Investors get a big profit but can otherwise. Large profits can be obtained by analyzing the price of the stock. However, in the stock price prediction process, there is difficulty because the stock has decreased flutation every time quickly. At this final task used the Vector Autoregressive (VAR) method to predict the stock price in PT. Hanson International TBK engaged in the property and housing industry by involving the exchange rate of the selling dollar to rupiah. VAR is one of the time series Stasoner models that in its modelers involve historical information of other variables besides the historical information of the variables you want to predict. If there are two variables random time (e.g. $y_{1,t}$ and $y_{1,t}$)) with $t \in N$ which have causality (association) element, then VAR can model $y_{1,t}$ by involving $y_{2,t}$ and vice versa. The data used in this final task is daily close historical data from January 2015 to September 2019. This final task also develops a stationary time series. The result of this final task prediction suggests that Root Mean Square Error (RMSE) amounting to 41.50