

Abstract

Stock price index is a unit of value to determine the movement of a stock market or the most of the stock market price. Stock price index serves as a benchmark for shareholders to get profits in investing. Therefore, it is necessary to make a prediction model of stock price index to assist shareholders in making decisions. There are many factors that can affect the ups and downs of a stock price index. One of the factor is the expectation of stock sellers and buyers along with people's attention on the ups and downs of stock prices information. Google Search can be used by shareholders to find out info about the stock price index. Search charts of stock price index keywords on Google Search can be accessed on the Google Trends service. Stock price index search data on Google Trends is a reflection of people's attention to changes in stock price index movements. In this final project, modeling prediction of stock price index movements in Indonesia with involving Google Trends data is built using the Support Vector Regression (SVR) method. Stock price index data that we used is IDX and LQ45. Prediction model for IDX and LQ45 index with involving Google Trends data has better results than prediction model without involving Google Trends data. However, the predicted accuracy of the two models is not significantly different.

Keywords: Stock price index, prediction, Google Trends, Support Vector Regression, IHSG, LQ45