

## **Abstract**

**Stock are securities or units of value in various financial instruments that show the ownership portion of a company. Issuing stock is one of the choices of the company when deciding on company funding. This Study predicts stock movements at PT United Tractors using Vector Autoregressive (VAR) method by involving another variabel, that is the selling price of Rupiah to USD. VAR is a prediction method that uses more than one variabel to be considered in predicting data with a special condition that the data must be correlated .This study uses data input in the form of stock closing prices which are influenced by the selling price of Rupiah to USD. The data used in this study are historical data from PT United Tractors Indonesia and the price of Rupiah to USD from January 2015 to August 2019. The results obtained in this study are stock prediction of The closing price of PT United Tractors Tbk with MAPE values for VAR(1) 0,0197% and VAR(2) 0,0194%.**

**Keywords: prediction, stock, Vector Autoregressive, Non-Stationary**