

ABSTRACT

Investment in stock price, analysis like fundamental analysis, technical analysis and sentiment analysis are the key to success that generally used by trader. You need time and effort to learn them. This final task creates a program that can give recommendation forecasting to help someone determine the time for buy, sell in stock price by Computer Science & Artificial Intelligent (Machine Learning and Deep Learning) point view, using architecture Long Short-Term Memory (LSTM) and Convolutional Neural Network (CNN) because two of them having a great for capture data pattern and feature extraction. Result from our research explain what we can do and can't for predict stock price because there are something that cannot be predict by deep learning, also create a model that can predict when we should buy or sell in stock price base on Computer Science & Artificial Intelligent (Machine Learning) using architecture Long Short-Term Memory (LSTM) and Convolutional Neural Network (CNN) with return average for LSTM amount Rp.556 and CNN amount Rp.491 for 20 day testing.

Keywords: *Forecasting Stock Price, Long Short-Term Memory (SLTM), Convolutional Neural Network (CNN)*