
Abstract

Stock are a sign of participation or ownership of a person or entity in a company. The value of the stock price can be obtained from many factors, because of many changes in these factors, the stock price can go up or down. Stock price predictions have been carried out by many other researches with different levels of accuracy. In this study, we will develop a prediction system using the CNN – LSTM method. The dataset contains stock data for JKSE, AALI, ABBM, AISA, and SMBR which are expected to produce the best learning strategies with various predetermined experiments. The experimental results show that the optimal architecture uses the TANH activation function, with the number of neurons in the CNN layer 32 and 64, the number of LSTM layers 50 and 100, and the epoch values 20 and 100.

Keywords: CNN – LSTM, Deep Learning, Stock Price
