

Abstract

Prediction is a process for systematically estimating something and minimizing errors where the result is the most likely to occur in the future based on past and present information. The problem raised in this study is the change in the condition of prices rising (uptrend) and prices falling (downtrend) in the Stock Market. This study aims to predict the condition of rising prices (uptrend) and prices down (downtrend) Indonesian Stock Market which is influenced by the Global Stock Market. Predictions are made using stock data from 8 Stock Price Data from several countries in the world, namely Indonesia (^JKSE), Kuala Lumpur (^KLSE), Singapore (^STI), China (000001.SS), Hong Kong (^HSI), Korea (^KS11), Japan(^N225), and United States(^DJI). The model used is the Artificial Neural Network (ANN) where this model will predict prices to rise and prices to fall based on close data from the Indonesian Stock Market (^JKSE). The model with the highest Test Accuracy value is the model from ANN-01 with 71.55% results using Node Hidden Layer 16,32,64 and 128.

Keywords : Prediction,Stock Market,Artificial Neural Network (ANN).