

LIST OF FIGURES

3.1	System Design	10
3.2	Scientific representation	11
3.3	The closing values of the LQ45 index from January 2024 to March 2025. The chart illustrates overall market trends and volatility across the observed period, with a noticeable downward movement beginning in late 2024, followed by increased fluctuations in early 2025. This time series serves as the target variable for forecasting in this study.	15
3.4	Structure of a Long Short-Term Memory (LSTM) unit.	18
3.5	Line plot illustrating the chronological split of data into training (75%), validation (15%), and test (15%) sets, showing continuous segmentation from start to end for time series modeling.	21
3.6	Illustration of data splitting into training and validation sets across multiple time-based folds, used to evaluate model performance on sequential financial data.	21
4.1	Predicted and actual LQ45 index values for Scenario S1 (Baseline), which uses only historical closing prices (C_t) as input. Serving as the benchmark model, S1 captures the general downward trend from 22 January 2025 to 27 March 2025 but shows limited responsiveness to short-term market fluctuations, reflecting the limitations of using price data alone for forecasting.	30
4.2	Visualization of the best model's prediction closely tracking actual stock index trends during the evaluation period.	32
4.3	Comparison of predicted LQ45 index from Scenario S1 (red, baseline) and Scenario S5 (green, sentiment-enhanced) against the actual index (blue) from 22 January to 27 March 2025. While S1 captures short-term fluctuations more sharply (e.g., early March), S5 demonstrates better alignment with the broader trend and turning points, particularly during the mid-to-late March decline.	34
4.4	Comparison between Scenario 3-A (red) and Scenario 10 (green) against actual LQ45 index (blue) from 22 January to 27 March 2025. Scenario 3-A shows closer alignment with market downturns, particularly in early March and late March, suggesting model-derived probabilities provide sharper and more timely sentiment signals than aggregated label counts.	36
4.5	Distribution of prediction errors (MAE, RMSE, MAPE) across different close lags in Scenario 1. Higher density indicates more consistent performance, with lower close lags generally resulting in lower and more concentrated error values.	39

4.6	Forecast results of Scenario 1 using various close price lags (Lag 1 to Lag 5). The figure shows that smaller lags, particularly Lag 1, align more closely with actual LQ45 index movements, while larger lags (Lag 3 and Lag 5) lead to greater deviation, indicating that shorter-term historical prices provide more accurate and responsive forecasting signals.	40
4.8	Forecast results of Scenario 5 with different sentiment lags (0 to 3) compared to actual LQ45 index values. While all models capture the overall downward trend, sentiment lag 1 aligns most closely with actual movements—especially during mid-to-late March—supporting its superior performance observed in the error metrics.	40
4.7	Distribution of prediction errors (MAE, RMSE, MAPE) across different sentiment lags in Scenario 5. While lag 0 shows a narrow concentration at lower error values, the best-performing configuration is achieved with lag 1, followed by lag 2. This indicates that integrating sentiment with a short delay can improve forecasting accuracy, unlike close lag behavior, where lag 1 was consistently optimal. The results suggest that sentiment may influence the market with a slight delay, making short-lagged sentiment features more effective.	41
B.1	Scenario 2A	54
B.2	Scenario 2B	54
B.3	Scenario 2C	54
B.4	Scenario 3A	55
B.5	Scenario 3B	55
B.6	Scenario 3C	55
B.7	Scenario 4	55
B.8	Scenario 5	56
B.9	Scenario 6	56
B.10	Scenario 7	56
B.11	Scenario 8	57
B.12	Scenario 9	57
B.13	Scenario 10	57
D.1	Input Visualization based on the model configuration	59