Abstract

In global era everyone need to choose what kind of investment correctly for guaranting their future. Every investor want investment with high profit and low capital. Forex offered those two, with low capital we can get high profit. Its because in forex there is leverage system, where our capitol will be multiplied. Although forex has high risk, but with knowing when we should buy or sell we can avoid loss.

This final test purpose to forecast support level and resistance level in forex trading using historical data. Type of analysis which is used in this final test is analysis technical, analysis technical using historical data and also by looking the chart. For training process and forecasting there were a lot of methods, one of them is backpropagation neural network. To get the optimum network architecture need to be trained over and over. Parameter which is generated while training process will be applied in testing process using training data and testing data. This final test will discuss foreceasting support level and resistance level in forex trading, where its result will be lessed with its real data using MAPE.

The testing result using testing data show that support level and resiistance level forecasting using backpropagation is able to provide the forecasting value with MAPE values are between 3%-4,5% and the precision value reach 95,5%.

Keywords: Artificial Neural Network, backpropagation, forex, support level, resistance, MAPE.