

Abstract

Stock market is hoped can collect society's moneys for building for building and increasing society's income. Society as the main investor on money market has to know and understand the analysis of stock investation for knowing how much of it, so they can give the most optimal return. One of approaches for evaluating stock investation for is technical analysis that used data or note of market, which is published at newspapaer, magazine or internet. For example stock pree, market volume, and the other factor which have technical characters then it is needed price forecasting which are used for broker.

The purpose of this research are for making a system which based to Self-Organizing Maps(SOM) for knowing what the forecasting of stock price for next day and for knowing which training algorithm is the most objective. Why SOM is choosed for forecasting because SOM can precise classification case at training set and test set. Self-Organizing Maps with training algorithm sequential and batch are used for pattern become output from training SOM. This result of this research show forecasting accuracy for next day during a month are 77.5% with range error rate 0.01%-1%.

Keywords: Sequence, Batch, Self-Organizing Maps, Technical Analysis