

ABSTRAK

ANALISIS PREDIKSI HARGA SAHAM PT CATUR SENTOSA ADIPRANA MENGGUNAKAN METODE GABUNGAN PCA-SVM (*PRINCIPAL COMPONENT ANALYSIS* DAN *SUPPORT VECTOR MACHINE*)

Oleh

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Teknologi informasi yang sangat berkembang memudahkan masyarakat yang sebelumnya tak mengerti saham menjadi paham dan berlomba untuk membeli saham. Disisi lain, terdapat banyak metode prediksi yang dapat digunakan untuk memperkirakan harga saham esok hari. Penelitian ini bertujuan untuk menemukan fitur-fitur tertentu pada harga saham PT Catur Sentosa Adiprana yang memengaruhi pergerakan harga saham dengan metode gabungan *Principal Component Analysis* dan *Support Vector Machine*, sehingga calon pembeli dapat mengetahui perkiraan harga saham perusahaan tersebut keesokan harinya di bursa saham. Hasil prediksi yang diperoleh menunjukkan adanya peningkatan akurasi dibandingkan metode *Support Vector Machine* biasa. Formulasi prediksi yang digunakan perlu ditingkatkan kedepannya agar dapat memberikan hasil prediksi yang lebih baik

Kata Kunci : Saham, *Principal Component Analysis*, *Support Vector Machine*

ABSTRACT

STOCK PRICE PREDICTION ANALYSIS OF PT CATUR SENTOSA ADIPRANA USING THE COMBINED METHOD OF PCA-SVM (PRINCIPAL COMPONENT ANALYSIS AND SUPPORT VECTOR MACHINE)

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The highly developed information technology makes it easier for people who previously did not understand stocks to understand and compete to buy stocks. On the other hand, there are many prediction methods that can be used to estimate tomorrow's stock prices. This research aims to find certain features in the stock price of PT Catur Sentosa Adiprana that affect the movement of stock prices with a combined method of Principal Component Analysis and Support Vector Machine, so that prospective buyers can find out the estimated price of the company's shares the next day on the stock exchange. The prediction results obtained show an increase in accuracy compared to the usual Support Vector Machine method. The prediction formulation used needs to be improved in the future in order to provide better prediction results.

Keywords: Stock, Principal Component Analysis, Support Vector Machine