Abstract

Investments in the form of stock ownership is one of the best alternatives for investing the assets, because with a stake of exposure to risk of inflation is smaller when compared to the store in the form of money. But the problem is prospective shareholders difficult in determining which stocks they want to buy because they do not know the stock price predictions for the future. To solve these problems, can be done to predict future stock prices using the method of forecasting. Forecasting is done by using Artificial Neural Network (ANN) and Backpropagation as training algorithm.

In this study built a system that can predict stock prices by implementing ANN using Backpropagation as training algorithm. ANN been to resolve this problem because of the ability activities based on past data, where the data of the past will be studied so as to have the ability to give a decision on the data that has never been studied. By using Backpropagation algorithms, network architectures are trained to get the best architecture. After the training, the best architecture that is obtained is 8: 9: 1. Then testing done using the best network architecture and found that the level of the mean squared error (MSE) is equal to 0.1830.

Key Word : Stock, Forecasting, Artificial Neural Network, Backpropagation