

Abstract

The stock was the most-securities in trading today. Therefore, to create a stock portfolio, is one of the important assets are taken into account. Genetic Algorithm method of Multi-Objective 2 SPEA is one of evolutionary algorithms that popular used on multi-objective optimization problems. In this final assignment will be done using stock portfolio optimization method which is a compromise of the two objective i.e. one maximise the return and minimising the risk of two. Multi-Objective Genetic Algorithm SPEA 2 will get the value weights, where the value of the obtained weights used to calculate the portfolio return, expected return and risk portfolio (Semivariance) or looking for a solution that approximates the optimal. The addition of the number of shares to the value of Genetic Algorithms solution for Multi-Objective 2 SPEA obtained, it can be seen from the results of the performance of the algorithm is memberikanhasil good enough for 10 shares and less well for more than 10 shares.

Keywords: SPEA 2, Portofolio,Stock