

Abstract

In a stock investment, an investor should have a prediction to predict the stock prices to gaining profit. Therefore, as a investor you must be able to predict stock prices going forward by using Regression Tree. Regression Tree is a method predictive models of data in which the model is obtained from the partition results in a recursive data space and predicts a simple prediction model in each partition. In addition to Regression Tree, another technique is needed to make decisions to investors when the right time to sell, buy and hold shares in order to benefit from the technique is Self Organizing Map (SOM). Som is a type of clustering or grouping method. The data used is 1 data stock price incorporated in LQ45. The final result of the method of Regression Tree and SOM is a stock price prediction and the decision to provide benefits to investors.

Keywords: Regression Tree, Self Organizing Map, stock price