Abstract

Stock is a unit of value in various financial instruments which is now the main method for increasing business capital. Fluctuating stock prices make the need for appropriate methods to predict stock price movements to reduce losses that occur. In this research, a prediction of stock price movements is carried out using daily stock price data on PT Astra International Tbk using Stationary Vector Autoregressive (VAR) and Logistic Regression methods. The VAR method is a time series method that is used to model and predict simultaneously more than one interrelated variable. While the Logistic Regression method is an analytical method that describes the relationship between two dependent variables that have two or more categories with one or more independent variables. This research concludes that the Logistic Regression method gives results that tend to be more accurate, namely an accuracy value of 69.60%, a precision of 78.57% and a recall of 46.80%, compared to the Vector Autoregressive (VAR) method which produces an accuracy value of 50.98%, 28.57% precision, and 4.25% recall.

Keywords: Stock Price, VAR Stationary, Logistic Regression