

Abstract

Stock value is a crucial value to be predicted because its value can determine the advantages and disadvantages of buying and selling for traders. Stock prediction is activity to guess stock value in the future. With a certain amount of capital and precise predictions, it will obtain the desired number of advantages. Many methods are used to predict stock value. In the forecasting problem there are error is more than 3%. In addition the issue of the predictive value, the error more than 3% is can be causing harm for traders. Therefore, author need to built a prediction system with Fuzzy Time Series algorithm. This method process the past data and then projecting the data result in the future. On Fuzzy Time Series, variation data will be predict is the closing price (close). On this method can obtain the prediction error (error rate) below 3%. So that traders avoid losses.

Keywords : value stocks prediction, errors forecasting, Fuzzy Time Series