

ABSTRACT

Efficient markets imply the price of all traded securities reflecting all available information. The information becomes the primary indicator used to make the correct investment decisions. Information on capital markets can be used to create investment strategies, determine future stock price values and portfolio formation. Liputan 6 reported that I Telkom satellite was damaged in August 2017 and became a bad note for Telkom and some banking shares, causing Telkom's shares to decrease by 1.15%. As time progresses the circulation of information becomes faster, thus affecting the amount of information that investors respond to quickly. By using conventional analysis of course takes a long time and less efficient. The presence of Big Data is believed to solve many problems quickly, solve complicated data and large amount of data.

The purpose of this research is to first mapping the investor sentiment contained in LQ-45, secondly determining the more appropriate classification model for sentiment analysis, the third finding the level of strength of the relationship between issue and stock price and fourth determining the dynamics of stock price due to issue. The method used in this research is first with the sentiment analysis to analyze the issue on the capital market using the classification of Support Vector Machine and Naïve Bayes; second, the rank spearman correlation coefficient test and the third is the scatter plot diagram.

The results of this study were first, LQ-45 performance during 2017 was dominated by positive performance so that 81% of positive market opinion and 63% was influenced by microissues, second after testing using Support Vector Machine (SVM) and Naïve Bayes (NBC) sentiment classification model resulted in classification model SVM is more fit to perform data sentiment processing with accuracy value 78.01%, KAPPA 10%, Precision 62%, Recall 52.33% and F-measure 56.75%, Spearman rank correlation value is equal to 0.07 or 7% which means the value is classified as weak and the fourth no significant pattern changes can be seen on the pattern distribution on the scatter plot.

Keyword : Efficient Market, Sentiment Analysis, Rank Spearman Correlation, Naïve Bayes Classifier, Support Vector Machine