Abstract

Stock is an investment object that gets attention from businessman, both individual and companies. It's very important to know the condition of market stock for every busnessman who have interest in this field. Because, if lack of knowledge about condition of market stock can lead to high risk of loss. Because of that, we need calculation to find out the condition of market stock, one method used is Data Science. In this final project, conducted research on three countries stock index. The three countries stock index is Indonesia Index(JKSE/ISHG), China Index(SEE) and Singapore Index(SGX). In this project, use weekly data stock index from 1 January 2006 to 31 December 2016 and use Markov Regime Switching Model Method. The results obtained were the condition of the third bull stock occurred as 37,46% and the third bear condition of the stock occurred as 16,55%.

Keywords : Data Science, Market Stock, Markov Switching