Abstract
Capital markets are closely related to finance because capital markets are trading activities of public company capital. Stock is the number of units of cooperative capital which depends on time depending on the profit and loss or performance of the company. Accept changing stock prices so that the appropriate method is needed to forecast stock prices. For the case of volatile stock prices can be overcome by using the time series method. Generalized Autoregressive Conditional Heteroscedasticity (GARCH) is a good time series model for forecasting stock prices. The GARCH model considers the assumption that heteroscedasticity can predict stock prices that vary significantly with time. Artificial Neural Networks show a series that is effective in time series forecasting because of its high accuracy. In this study the RMSE calculation results obtained with the GARCH (1.0) model of 0.3234, and ANN uses 21 hidden layers of 0.0091. The results of this study ANN method is the best method in predicting stock prices of PT. Bumi Citra Permai Tbk.

Keywords: GARCH, ANN, Stock