Abstract

The COVID-19 pandemic has caused a decline in economic growth worldwide. Not a few people who were forced to laid off and UMKMs who could not survive. On the other hand, people who still have savings or cash, will temporarily not invest their money in sectors where there is no certainty that they will survive. Therefore, many people invest their money in the form of precious metal gold. Due to the tendency to have precious metals as an investment, a forecast is needed. By using forecasting, it can help people in making the right financial plans. In this study, Antam's precious metal prices were forecasted using two different models, which are ARIMA time series model and Support Vector Regression (SVR) regression model. The data used is Antam's daily gold precious metal data. The ARIMA model (0,1,2) is proven to be the best model because it has the smallest AIC value, which is 4039. Furthermore, the ARIMA model has a smaller MAE result than the SVR model of the MAE result.

Keywords: arima, Antam's precious metal gold, time series, SVR.