Optimasi Portofolio Saham IDX 30 Menggunakan Metode Black Litterman

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Abstract

In this final project, portfolio optimization using Black-Litterman will be carried out. Black Litterman is a method for dealing with portfolio conjectures in regard to estimated returns by combining two sources of information, namely neutral and subjective information. The Black-Litterman method is used to improve the portfolio with the Black-Litterman method by looking at the opinions of investors. The Black-Litterman method is used in IDX 30 stocks to find the value of portfolio optimization. Black-Litterman's performance is done by comparing the IDX 30 index portfolio method to find the best return value and minimal risk.

Keywords: Portfolio, Portfolio Optimization, Return, Black-Litterman, investor, IDX 30 . portfolio