
Abstract

The total comprehensive income of a company is essential to its shareholders or investors. A shareholder or investor can evaluate the company's management performance by predicting total comprehensive income. The problem is that total comprehensive income is very volatile. This study solved the problem by making a prediction model using an Artificial Neural Network (ANN) with Backpropagation (BP). To make the prediction model, use two types of time-series data: monthly and quarterly. The data have been gathered from the past 11 years, from 2011 until 2021, for three banking companies, which are Bank Rakyat Indonesia (BRI), Bank Mega (MEGA), and Bank Jawa Barat dan Banten (BJB). Mean Squared Error (MSE) is the only indicator to measure the prediction model's performance. The results are in monthly datasets for BRI 0.0043, MEGA 0.0589, BJB 0.0011, and quarterly for BRI 0.0163, MEGA 0.0282, and BJB 0.0098. These results mean the prediction model has successfully been made in knowing total comprehensive profit.

Keywords: Artificial Neural Network (ANN), Time Series Data, Total Comprehensive Income.
