Abstract

Stocks are a popular investment instrument because they can provide attractive profits. To be able to make the right decisions in transacting in the stock market, it is necessary to reduce uncertain factors by predicting stock price movements. One of the factors that influence stock price movements is economic news which contains expert opinions about stocks. Based on that, it takes a method that aims to analyze economic news to predict stock prices with a solution using sentiment analysis classification because it aims to extract the attributes of an opinion that is expressed textually in a news. This analysis is carried out to see the opinion or tendency of a person's opinion on a problem which has a positive or negative value. This study has another purpose, namely, to determine the performance of the Support Vector Machine (SVM) classification. The experimental results, obtained the best performance results for the classification of sentiment analysis on the Indonesian Composite Stock Price Index news, namely the positive class as much as 53% and the negative class as much as 47% with the highest negative F1-Score value 69% in the RBF kernel and positive value 72 % in the poly kernel uses sentiment labeling of news content.

Keywords: *Sentiment Analysis, Support Vector Machine (SVM), Indeks Harga Saham Gabungan(IHSG), Term Frequency-Inverse Document Frequency(TF-IDF)*