Abstract

JCI or Composite Stock Price Index is a reference whether a stock price will go down or up for stock investors. This final project analyzes Indonesian economic news headlines by classifying positive and negative sentiments on data obtained from Indonesian language economic news portals. This research was conducted using various news headlines on economic news portals in Indonesia. The method used is LSTM or long short term memory with reference to previous studies which show that LSTM is a commonly used method in analyzing sentiment. The data used in this study are news titles from several Indonesian-language news portals for the period May-November 2021. Data labeling will be carried out using the python programming language with output values 0 and 1. This study was conducted by assigning weights to each data with Bag of Word. , then create a machine learning model with the weighted data. The results of this study using the LSTM model using a preprocessing process and using text to sequence to convert words into integers which produce an accuracy of 49%.

Keywords: jci, sentiment analysis, long short term memory