

ABSTRACT

The decrease in the stock price of PT GoTo Gojek Tokopedia Tbk after the end of the lock-up period has been widely reported through various social media platforms. Many people have expressed their opinions and comments through social media, which is a digital medium accessible to anyone. The comments from the public on social media can be either negative or positive. One of the widely used social media platforms for providing comments is Twitter. This research aims to investigate the influence of public sentiment on social media regarding GoTo company on the changes in the company's stock price. The Naïve Bayes Classifier (NBC) method is used to classify the comments data into two classes, positive and negative. The results of the classification are then presented in a contingency table based on the periods of stock price increase or decrease. The testing of the sentiment's impact on stock price changes is conducted using correlation analysis with the lambda test. The classification of comments data using the Naïve Bayes Classifier (NBC) algorithm resulted in an accuracy of 70% with a training-to-test data ratio of 70:30. The correlation analysis between the stock and comments using the lambda test yielded an approximate significance or p-value=0.739 and a correlation coefficient $\lambda = 0.036$. The results indicate that there is no significant relationship between public sentiment and the changes in the stock price of PT GoTo Gojek Tokopedia Tbk.

Keyword: *Sentiment Analysis, Twitter, GoTo, Stocks, Naïve Bayes Classifier, Correlation Analysis, Lambda Test.*