

## **Abstract**

Lately growth of natural share make-up of fast. This matter because of share have high business value to get advantage. On the other side share also have high risk relative in comparison with investment type or marketable securities instrument. Making of this share [is] expected can assist [all] investor in decision making . With this system, Investor can know share price value 1 day to the fore. Thereby, all investor can do anticipatory stages steps in period to come.

At this final duty developed a system forecasting of share price value which pursuant to historical data (time series) share price value by using Artificial Method Network Nerve alianse [of] Backpropagation and Algorithm of Genetika. At problems of forecasting of share, Algorithm of Genetika used to develop;build various variation (of) artificial nerve network architecture, and Backpropagation to train artificial nerve network architecture.

Data which is used in development of this system is data of historis(time series) property of company of DOWJONES of year 1985 until year 2002

**Keyword** : Artificial Neural Network, Algorithm of Genetika, data of time series.