ABSTRACT

APPLICATION OF DATA MINING SHARE PRICE FLUCTUATION TO PREDICT USING CLASSIFICATION TECHNIQUES WITH DT (DECISION TREE)

By

Dadan Shavkat Riswantoro
10105149

Shares are one form of investment that can move handed over ownership a company. Shares traded on the exchange floor, one of them located in Indonesia is IDX (Indonesian Stock Exchange). IDX is a rallying stock market trading stock buyers and sellers. In the transaction determine what's an investor in IDX, only armed with an analysis according to the instincts of the analyzer, where as the analysis of data related in large numbers to make the analysis ineffective and inefficient in terms of making inaccurate results with expected results.

The availability of abundant data, the need for information (or knowledge) as decision support to predict stock prices by using technical analysis which is the basis of its analysis of historical stock price data by Data mining. One method that is contained in data mining is used in this study is the Classification with techniques used to use the Decision Tree algorithm C 4.5, Processing before the data to analyzed using the method of historical stock prices through the preparation of data to construct and experience the process cleaning data.

Results of this study is an application that can do the whole process of data preparation both in terms of initial data processing to data analysis using the techniques to make efficient and effective in analyzing the large amount of data to be able to get the highest stock price fluctuations predicted results more optimal.

Keywords: Stocks, Technical analysis, Preparation, data mining, classification, Decision Tree, Algorithm C 4.5