

DAFTAR ISI

| | |
|---|-----|
| HALAMAN JUDUL..... | i |
| HALAMAN PENGESAHAN SKRIPSI..... | ii |
| HALAMAN PERNYATAAN PERSETUJUAN PUBLIKASI..... | iii |
| HALAMAN PERNYATAAN ORISINALITAS..... | iv |
| ABSTRAK | v |
| ABSTRACT | vi |
| KATA PENGANTAR | vii |
| DAFTAR ISI..... | ix |
| DAFTAR GAMBAR | xi |
| DAFTAR TABEL | xii |
| BAB 1 PENDAHULUAN | 1 |
| 1.1 Latar Belakang | 1 |
| 1.2 Rumusan Masalah..... | 3 |
| 1.3 Tujuan Penelitian | 3 |
| 1.4 Batasan Masalah | 3 |
| 1.5 Manfaat Penelitian | 4 |
| BAB 2 LANDASAN TEORI..... | 5 |
| 2.1 Studi Literatur | 5 |
| 2.2 Saham..... | 6 |
| 2.3 Metode Fuzzy Time Series | 6 |
| 2.4 Metode Prophet..... | 10 |
| 2.5 Mean Absolute Percentage Error | 12 |
| BAB 3 METODOLOGI PENELITIAN..... | 13 |
| 3.1 Alur Penelitian | 13 |
| 3.2 Jenis Penelitian..... | 14 |
| 3.3 Jenis dan Sumber Data..... | 14 |
| 3.4 Pengolahan Data | 14 |
| 3.5 Penerapan Metode..... | 14 |
| 3.5.1 Metode Fuzzy Time Series | 15 |
| 3.5.2 Metode Prophet..... | 16 |

| | |
|--|-----------|
| 3.6 Penghitungan Tingkat Akurasi..... | 16 |
| BAB 4 HASIL DAN PEMBAHASAN | 19 |
| 4.1 Pengumpulan Data | 19 |
| 4.2 Pengolahan data | 19 |
| 4.3 Penerapan Metode Fuzzy Time Series | 25 |
| 4.3.1 Transformasi..... | 26 |
| 4.3.2 Partitioning..... | 26 |
| 4.3.3 Model Fitting..... | 27 |
| 4.4 Penerapan Metode Prophet..... | 33 |
| 4.4.1 Model Fitting..... | 33 |
| 4.5 Penghitungan Tingkat Akurasi..... | 40 |
| BAB 5 KESIMPULAN DAN SARAN | 45 |
| 5.1 Kesimpulan | 45 |
| 5.2 Saran..... | 45 |
| DAFTAR PUSTAKA..... | 47 |
| LAMPIRAN | 49 |
| BIODATA PENULIS..... | 62 |