

FORECASTING HARGA SAHAM PT. ASTRA AGRO LESTARI
DENGAN METODE SIMPLE MOVING AVERAGE
DAN WEIGHTED MOVING AVERAGE

Moch Solehuddin Al Ayubi Hilhami

Email : *salayubi070697@gmail.com*

Pembimbing :

¹⁾Hardian Oktavianto, S.Si.,M.Kom ²⁾Nur Qodariyah Fitriyah, S.T.,M.Kom

ABSTRAK

Saham merupakan tanda penyertaan modal sepihak atau seorang dalam sebuah perusahaan. Seperti di PT Astra Agro Lestari yang hingga saat ini kepemilikan publik diperkirakan mencapai 20,32% dari keseluruhan sebanyak 1,925 miliar saham yang beredar. Sebelum memutuskan untuk membeli saham milik perusahaan, investor akan melihat perubahan harga saham dari waktu ke waktu. Setiap hari, harga saham perusahaan terus mengalami perubahan hingga begitu sulit untuk diprediksi. Karena pergerakan harga saham adalah hal yang sulit untuk diprediksi, maka diperlukan peramalan dengan model matematis yang dapat membantu para investor untuk memprediksi arah trend harga saham dalam kegiatan investasi. Diantaranya menggunakan metode *Simple Moving Average* 5 harian dan metode *Weighted Moving Average* 5 harian. Hasil pengujian dari 242 data harga saham harian PT Astra Agro Lestari melalui tools POM-QM V4 didapatkan bahwa *forecasting* harga saham menggunakan metode *Simple Moving Average* 5 harian terdapat nilai kesalahan rata-rata MAD 361,679, MSE 247089,9 dan MAPE sebesar 4,34% sedangkan metode *Weighted Moving Average* 5 harian memiliki rata-rata kesalahan yang lebih kecil dengan nilai MAD 307,6145, MSE 180254,2 dan MAPE sebesar 3,64%.

Kata Kunci : *simple moving average, weighted moving average, harga saham*

**PRICE FORECASTING OF PT. ASTRA AGRO LESTARI
WITH THE SIMPLE MOVING AVERAGE METHOD
AND WEIGHTED MOVING AVERAGE**

Moch Solehuddin Al Ayubi Hilhami

Email : salayubi070697@gmail.com

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¹⁾**Hardian Oktavianto, S.Si.,M.Kom** ²⁾**Nur Qodariyah Fitriyah, S.T.,M.Kom**

ABSTRACT

Shares are a sign of one-sided or individual equity participation in a company. For example, in PT Astra Agro Lestari, which until now public ownership is estimated at 20.32% of the total of 1.925 billion shares outstanding. Before deciding to buy shares owned by a company, investors will see changes in share prices from time to time. Every day, the company's stock price continues to change until it is so difficult to predict. Because stock price movements are difficult to predict, forecasting with a mathematical model is needed that can help investors predict the direction of stock price trends in investing activities. Among them are using the 5-day Simple Moving Average method and the 5-day Weighted Moving Average method. The test results from 242 daily share price data of PT Astra Agro Lestari through the POM-QM V4 tool found that forecasting stock prices using the 5 daily Simple Moving Average method contained an average error value of MAD 361.679, MSE 247089.9 and MAPE of 4.34% while the 5 daily Weighted Moving Average method has a smaller average error with an MAD value of 307.6145, MSE 180254.2 and MAPE of 3.64%.

Keywords : simple moving average, weighted moving average, stock price