ABSTRAK

ANALISIS PROBABILITAS PERUBAHAN INDEKS HARGA SAHAM DENGAN RANTAI MARKOV

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Saham adalah salah satu produk pasar modal yang cocok untuk berinvestasi. Pandemi Covid-19 membuat masyarakat banyak yang memilih investasi saham di pasar modal. Salah satu saham yang bisa menjadi pertimbangan ialah sektor perbankan. Dalam berinvestasi saham, diperlukan pengamatan-pengamatan mengenai pergerakan harga saham tiap perusahaan yang telah diterbitkan guna pengambilan keputusan. Salah satu metode yang dapat digunakan untuk melakukan pengamatan tersebut adalah Analisis Rantai Markov. Data yang digunakan merupakan saham penutupan harian Bank BCA, Bank BNI, Bank BRI, dan Bank Mandiri dari bulan Maret 2020 sampai dengan Februari 2022. Dengan didapatkan nilai probabilitas indeks harga saham BBCA akan naik sebesar 44.835%, dan akan turun sebesar 49.174%. Probabilitas indeks harga saham BMRI akan naik sebesar 45.447%, dan akan turun sebesar 45.443%. Probabilitas indeks harga saham BBNI akan naik sebesar 43.802%, dan akan turun sebesar 48.140%. Probabilitas indeks harga saham BBRI akan naik sebesar 43.388%, dan akan turun sebesar 48.967%.

Kata Kunci: Rantai Markov, Saham, Bank

ABSTRACT

ANALYSIS OF OPPORTUNITY CHANGES IN STOCK PRICE INDEX WITH MARKOV CHAIN

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Stocks are one of the capital market products that are suitable for investment. The Covid-19 pandemic has made many people choose to invest in stocks in the capital market. One of the stocks that can be considered is the banking sector. In investing in stocks, it is necessary to observe the movement of the stock price of each company that has been issued for decision making. One method that can be used to make these observations is Markov Chain Analysis. The data used is the daily closing shares of Bank BCA, Bank BNI, Bank BRI, and Bank Mandiri from March 2020 to February 2022. With the probability value of the BBCA stock price index, it will increase by 44.835%, and will decrease by 49.174%. The probability of BMRI's stock price index will increase by 45.447%, and will decrease by 45.443%. The probability that the BBNI stock price index will increase by 43.802%, and will decrease by 48.140%. The probability of BBRI's stock price index will increase by 43.388%, and will decrease by 48.967%.

Keywords: Markov Chain, Stock, Bank