

ABSTRACT

Stock price prediction is one of the most crucial needs for investors. Usually investors buy shares to gain profits based on the number of shares owned by buying a stock at a low price and selling it at a higher price. By predicting stock prices, shareholders can make the right decision in the sale and purchase of such shares. But in predicting stock prices required a system that can be used to generate the value of the stock that will come with the right. In this study, the Deep Belief Network method was selected using the Gated Restricted Boltzmann Machine stack with different latent neuron numbers for stock price predictions. Measurement of stock prediction performance is done after phase of system design stage done. By using Deep Belief Network method result of research of stock prediction system able to give the best error that is RMSE 0,01575 and MAPE 08074 with number of neuron latent 15.