

ABSTRACT

The stock market is means of stock trading activities and others financial instrument. In the very volatile stock market movements make the investor can't estimate good time for sell or buy stock. In this research we make and test the buy or sell stock decision-making system using technical analysis recurrent neural network method. From the results of this study, stock price analysis using the Recurrent Neural Network. The highest accuracy is obtained from the lowest RMSE value 2.3291649 with data composition parameters of 90% training data and 10% testing data, learning rate 0.001, and epoch 200. And the benefits obtained in 1 trading time with an inspection period every 1 hour get a profit of 9 USD with margin profit / loss + 0.01%.

Kata Kunci: *Stock Market, Technical Analysis, Recurrent Neural Network.*