STOCK PREDICTION ANALYSIS USING FUNDAMENTAL AND TECHNICAL METHODS TOWARDS CURRENT MARKET PRICE (CASE STUDY OF PT BLUE BIRD, TBK (BIRD))

UNDERGRADUATE THESIS

Proposed as a requirement to receive a Management Studies Bachelor Degree

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The final project is the result of my own work, and all sources of both quoted and referenced I have stated correctly.

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STOCK PREDICTION ANALYSIS USING FUNDAMENTAL AND TECHNICAL METHODS TOWARDS CURRENT MARKET PRICE (Case Study of PT Blue Bird, Tbk (BIRD))

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ABSTRACT

This research aims to find out stock prediction of PT Blue Bird, Tbk (BIRD) towards its current market price, that is measured by two mainly methods that are fundamental analysis and technical analysis. Relative Valuation (RV) which consists of price-to-earning, price-to-sales, and price-to-book value ratio and Dividend Discount Model (DDM) will be use as the tools of fundamental analysis method. For technical analysis method will be measured by price and volume. Those tools will be valuate to create a stock prediction for BIRD after comparing the period of 2015 to 2017 with the simmilar operation companies such as PT Express Transindo Utama (TAXI) and GO-JEK. The analysis relies on an excel operation formula and stochastic as the support to know the normality test, homogeneity test, ANOVA, and difference test (or t-test).

The study concludes that fundamental analysis method using RV and DDM is not proper in predicting BIRD stock value towards current market price. However, technical analysis method using Price and Volume is proper in predicting BIRD stock value towards current market price. This study contributes to the finance and capital market and provides insights by giving a stock recommendation to the investors and traders by bringing valuable information that can help make decisions of BIRD stock.

Keywords:
Stock prediction, fundamental analysis, technical analysis

¹ Management Student of Universitas Bakrie
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