



**Prediksi Harga Saham Dengan Simulasi Monte Carlo dan Volatilitas Hasil Prediksi XGBOOST**  
I Nyoman Trinur Widhyarsa, Prof. Dr. Eduardus Tandililin, M.B.A; Prof. Hyung-Eun Choi, Ph.D.,  
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UNIVERSITAS  
GADJAH MADA

# **STOCK PRICE PREDICTION WITH MONTE CARLO SIMULATION AND XGBOOST-BASED VOLATILITY**

Master Thesis  
As a partial fulfillment to achieve an MBA Degree

Study Program in Master of Management



Submitted by

**I Nyoman Trinur Widhyarsa**  
22/500572/PEK/28618

to  
**FACULTY OF ECONOMICS AND BUSINESS**  
**UNIVERSITAS GADJAH MADA**  
**2024**

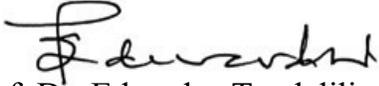


## AUTHORIZATION

### STOCK PRICE PREDICTION WITH MONTE CARLO SIMULATION AND XGBOOST-BASED VOLATILITY

Submitted by,  
**I Nyoman Trinur Widhyarsa**  
22/500572/PEK/28618

Advisor

  
Prof. Dr. Eduardus Tandelilin, M.B.A

The Thesis has been accepted  
As partial fulfillment to achieve a Master of Business  
Administration degree  
**Jakarta, December 20<sup>th</sup>, 2024**

Director of Master of Business Administration Program

  
Prof. Dr. Eduardus Tandelilin, M.B.A.  
NIP 195610131983031002

Acknowledged by,  
Vice Dean for Academic Affairs  
Faculty of Economic and Business Universitas Gadjah Mada

  
  
Bayu Sutikno, S.E., M.S.M., Ph.D.  
NIP 197805202005011002



## STATEMENT OF AUTHENTICITY OF WRITTEN THESIS

I, the undersigned, state that this written thesis entitled:

### STOCK PRICE PREDICTION WITH MONTE CARLO SIMULATION AND XGBOOST-BASED VOLATILITY

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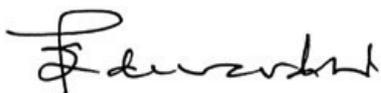
Jakarta, December 20<sup>th</sup>, 2024

Signed



**I Nyoman Trinur Widhyarsa**

Witnessed



**Prof. Dr. Eduardus Tandililin, M.B.A.**