



**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

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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

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

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## STATEMENT OF AUTHENTICITY OF WRITTEN THESIS

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

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

Signed



**I Nyoman Trinur Widhyarsa**

Witnessed



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