

UNDERGRADUATE THESIS

Integrating Machine Learning and Particle Swarm Optimization for Stock Price Prediction and Optimal Portfolio Allocation

In partial fulfillment of the requirements for Bachelor's Degree in Computer
Science



Santa Sisilia Filia Dulcis

21/472864/PA/2034

COMPUTER SCIENCE

DEPARTMENT OF COMPUTER SCIENCE AND ELECTRONICS

FACULTY OF MATHEMATICS AND NATURAL SCIENCES

UNIVERSITAS GADJAH MADA YOGYAKARTA

2024

SKRIPSI (RISET AKADEMIK)

INTEGRATING MACHINE LEARNING AND PARTICLE SWARM
OPTIMIZATION FOR STOCK PRICE PREDICTION AND OPTIMAL
PORTFOLIO ALLOCATION (IUP)

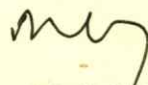
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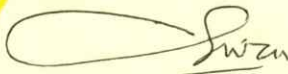
Santa Sisilia Filia Dulcis

21/472864/PA/20349

Telah dipertahankan di depan Tim Penguji
pada tanggal 13 Pebruari 2025

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Pembimbing

Mengetahui,
a.n. Dekan FMIPA UGM
Wakil Dekan Bidang Pendidikan, Pengajaran
dan Kemahasiswaan



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