

CONTENTS

PERNYATAAN.....	iii
FOREWORD.....	iv
ABBREVIATION.....	vi
ABSTRACT.....	vii
CONTENTS.....	viii
LIST OF IMAGES.....	x
LIST OF TABLES.....	xi
LIST OF EQUATIONS.....	xii
Chapter I INTRODUCTION.....	1
1.1 Background.....	1
1.2 Problem Formulation.....	2
1.3 Novelty.....	2
1.4 Research Purpose.....	3
1.5 Benefit of Research.....	4
1.6 Writing Structure.....	4
Chapter II THEORY AND LITERATURE REVIEW.....	5
2.1 Stock Market.....	5
2.1.1 Market Analysis Theory.....	6
2.1.2 Technical Analysis Theory.....	6
2.2 Data Mining.....	14
2.2.1 Decision Tree in Classification.....	14
2.2.2 Data Mining Applications in Stock Trading.....	15
Chapter III RESEARCH METHODOLOGY.....	16
3.1 Data.....	16
3.2 Tools.....	17



3.3	Wireframe Interface Design.....	18
3.4	Method.....	20
Chapter IV RESULT AND ANALYSIS.....		23
4.1	Technical Analysis Indicators.....	23
4.2	Trading Rules	28
4.3	Output and Analysis.....	30
4.3.1	Profitability Analysis.....	30
4.3.2	Sensitivity Analysis.....	32
4.4	Decision Tree.....	33
4.5	Decision Support System.....	38
4.5.1	PHP5.....	38
4.5.2	HTML5.....	43
4.5.3	mySQL.....	44
4.5.4	Program.....	45
4.6	Result and Analysis.....	57
4.7	System Limitation and Advantage.....	62
Chapter V CONCLUSION.....		64
5.1	Conclusion.....	64
5.2	Future Work.....	65
References.....		66
Appendix 1.....		67
Appendix 2.....		70
Appendix 3.....		77