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INDIKATOR TEKNIKAL ANALISIS SEBAGAI PETUNJUK PENGAMBILAN KEPUTUSAN INVESTOR DALAM PERDAGANGAN SAHAM DI BURSA EFEK INDONESIA
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ABSTRAK

Penelitian ini bertujuan untuk menguji efektifitas indikator teknikal analisis *moving average, stochastic, moving average convergence divergence* dan kombinasinya. Pengujian dilakukan pada indeks saham LQ45 dan kemudian membandingkan *return* pengujian tadi dengan *return* menggunakan strategi *buy and hold* pada Indeks Harga Saham Gabungan. Penelitian menggunakan sampel saham LQ45 pada periode tahun 2010 – 2014 dan kemudian dilakukan pengujian backtesting dengan *software* Amibroker. Hasil dari penelitian ini menunjukan bahwa indikator stochastic menghasilkan tingkat return maksimal dibandingkan indikator lain yang diuji dan kombinasinya.

Kata kunci : teknikal analisis, moving average, stochastic, moving average *convergence divergence, LQ45*

ABSTRACT

This research aims to test the effectivity of the technical analysis indicators, moving-average, stochastic, and moving-average convergence-divergence as well as their combinations. The test was conducted on the LQ45 index, after which the return resulted from the test was compared go the return resulted from the implementation of buy-and-hold strategy on the IDX. The samples employed in this research are the LQ45 stocks within the period of 2010 - 2014, which are then back-tested using the Amibroker software. The research results in evidences that the stochastic indicator yields maximum return when compared to the other indicators tested and their combinations.

Keywords *: technical analysis, moving average, stochastic, moving average convergence divergence, LQ45*