ABSTRAK

**PERBANDINGAN PREDIKSI HARGA SAHAM BANK BRI
DENGAN MODEL EXPONENTIAL SMOOTHING, ARIMA,
FB-PROPHET DAN TRANSFORMER**

*Comparison of BRI share Price Prediction with The Exponential Smoothing
Model, ARIMA, FB-Prophet, and Transformers*

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The volatility of stock price movements is a challenge that influences investors' decisions. Therefore we need a method to predict stock prices. This study uses the Exponential Smoothing algorithm method, ARIMA (Autoregressive Integrated Moving Average), FB-Prophet, and Transformer. PT BRI Tbk Persero's share price data used is daily data for a decade period starting from January 2 2012 to December 30 2022. By comparing the four methods, it aims to see a better method of predicting PT BRI Tbk Persero's share price by looking at the results MAPE error value (Mean Absolute Percentage Error). Based on the results of this study, the Transformer method is proven to get the best value, namely 0.01%, Facebook Prophet 0.25%, ARIMA 11.52%. and Exponential Smoothing 19.56% .

Kata kunci: Saham, Facebook Prophet, ARIMA, Transformers, Exponential Smoothing, MAPE.