

**PERFORMANCE COMPARISON OF SARIMA AND
PROPHET MODELS FOR FORECASTING INDONESIAN
BANKING STOCK PRICES**



**INFORMATION SYSTEM STUDY PROGRAM
DEPARTMENT OF INFORMATICS ENGINEERING
FACULTY OF ENGINEERING AND VOCATIONAL
UNIVERSITAS PENDIDIKAN GANESHA
SINGARAJA**

2026

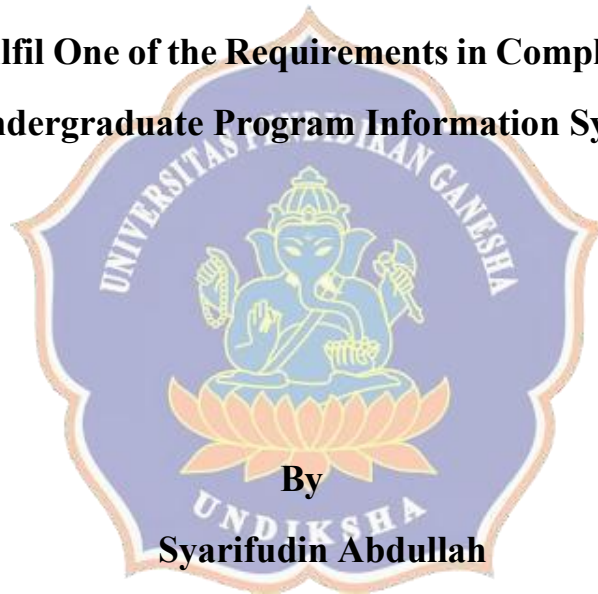
**PERFORMANCE COMPARISON OF SARIMA AND
PROPHET MODELS FOR FORECASTING INDONESIAN
BANKING STOCK PRICES**

UNDERGRADUATE THESIS

Submitted to

Universitas Pendidikan Ganesha

**To fulfil One of the Requirements in Completing the
Undergraduate Program Information Systems**



**By
Syarifudin Abdullah**

2215091032

**INFORMATION SYSTEM STUDY PROGRAM
DEPARTMENT OF INFORMATICS ENGINEERING
FACULTY OF ENGINEERING AND VOCATIONAL
UNIVERSITAS PENDIDIKAN GANESHA**

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2026

UNDERGRADUATE THESIS

SUBMITTED IN FULFILLMENT OF THE REQUIRED ACADEMIC WORK AND IN COMPLETION OF THE REQUIREMENTS TO OBTAIN THE DEGREE OF BACHELOR OF COMPUTER SCIENCE

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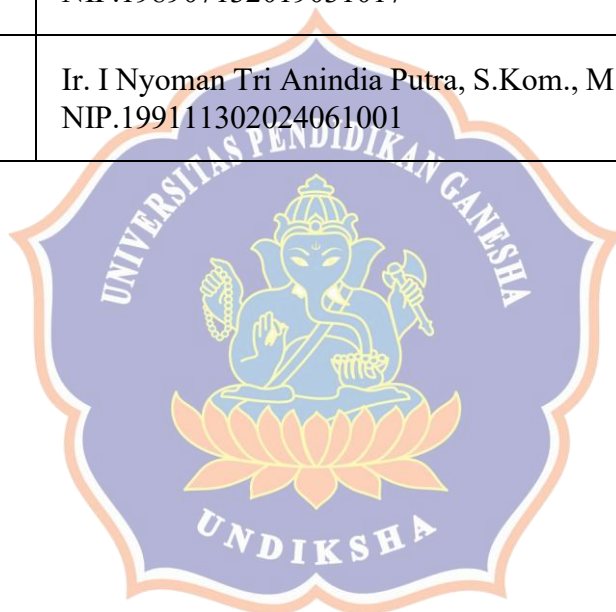


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I hereby declare that the scientific work entitled "Performance Comparison of SARIMA and Prophet Models for Forecasting Indonesian Banking Stock Prices" and all of its contents are genuinely my own work, and I have not committed any plagiarism or quoting in ways that do not comply with the prevailing scientific ethics in the academic community. Under this declaration, I am prepared to accept any risks/sanctions imposed upon me if violations of scientific ethics are later found in this work or if there are claims regarding the authenticity of my work.



Singaraja, 3 August 2026

Statement made by

Syarifudin Abdullah Student

ID. 2215091032

DEDICATION

BELOVED PARENTS

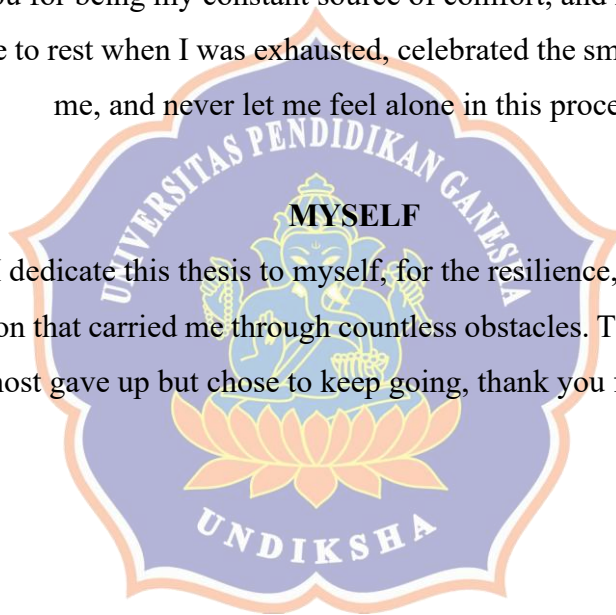
I dedicate this work to my beloved parents, whose endless love, sacrifices, and prayers have been the foundation of everything I have achieved. Thank you for working tirelessly to give me the opportunity to pursue my education.

TO MY BROTHERS

Thank you for being my constant source of comfort, and motivation. You reminded me to rest when I was exhausted, celebrated the smallest progress with me, and never let me feel alone in this process.

MYSELF

Lastly, I dedicate this thesis to myself, for the resilience, discipline, and determination that carried me through countless obstacles. To the version of me who almost gave up but chose to keep going, thank you for not quitting.



MOTTO

“Siapapun yang bersungguh sungguh pasti akan berhasil”



PREFACE

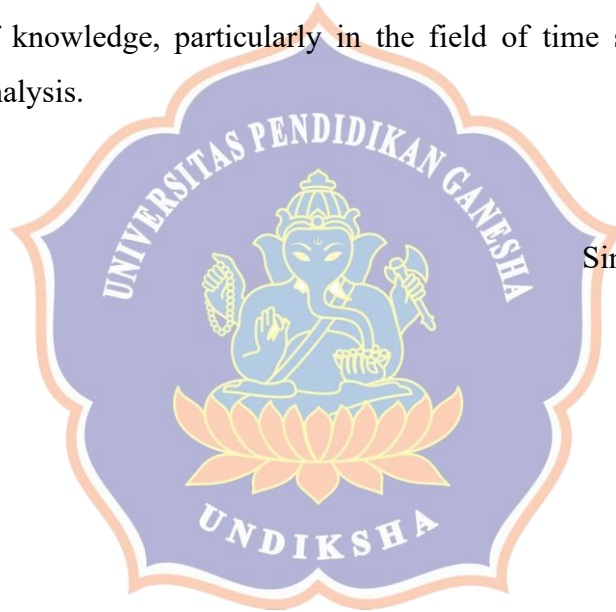
First and foremost, praise and gratitude are devoted to Almighty God for His blessings, guidance, and mercy, which have enabled the author to complete this undergraduate thesis entitled "**Performance Comparison of SARIMA and Prophet Models for Forecasting Indonesian Banking Stock Prices.**" This thesis was prepared as one of the requirements for obtaining a Bachelor's Degree in Information Systems at the Faculty of Engineering and Vocational Studies, Universitas Pendidikan Ganesha.

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The author acknowledges that this thesis is far from perfect. Therefore, constructive criticism and suggestions are sincerely welcomed for future improvements. It is hoped that this undergraduate thesis will provide useful insights and contribute to the development of knowledge, particularly in the field of time series forecasting and financial data analysis.



Singaraja, 3 August 2026

Author

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