# LAPORAN OBSERVASI Tugas Pemrograman 01 CTI-2G3 Sistem Cerdas



# Oleh:

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# PROGRAM STUDI S1 TEKNOLOGI INFORMASI

**FAKULTAS INFORMATIKA** 

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## **DESKRIPSI**

Dalam mengimplementasikan algoritma genetika, terdapat beberapa bagian, yaitu inisiasi populasi yang terdiri dari 10 buah gen menggunakan generate kromosom, evaluasi dengan menghitung fitness dan error, crossover dengan menggabungkan antara 2 parent yang telah digenerate, mutasi menggunakan random mutation dengan range 0 hingga panjang kromosom, seleksi dan regenerasi, dan membuat populasi baru dari hasil seleksi dan regenerasi.

## **DATASETS**

Datasets diambil dari STOCK PRICE DATA

Top 10 leading IT Stock price data from NSE India stock exchange. Below are the 10 stocks listed in dataset:

- 1 Tata Consultancy Services- TCS
- 2 Infosys- INFY
- 3 Wipro- WIPRO
- 4 HCL Tech- HCLTECH
- 5 Tech Mahindra- TECHM
- 6 Larsen & Toubro Infotech- LTI
- 7 MindTree- MINDTREE
- 8 Oracle Financial Services Software- OFSS
- 9 Mphasis- MPHASIS
- 10 L&T Technology Services- LTTS

Justifikasi : Kami mengambil data prev closenya saja dari tanggal 5 maret 2019 hingga 8 agustus 2019 dengan total row 110.

Sumber: Kaggle

### IMPLEMENTASI FUNGSI

## 1. Library

```
from random import choices, randint, uniform
from typing import List
import numpy as np
import pandas as pd
from math import sqrt
```

Library yang digunakan pada program ini ada beberapa diantaranya adalah Random, pandas, numpy, math. Setiap library mempunyai fungsi masing-masing seperti pengacakan angka, pemrosesan atau operasi bilangan dan pengaksesan file dataset.

2. Pengenalan list dan ukuran dari populasi serta gerasi yang diinginkan

```
Nilai_saham = List[int]
Kromosom = List[int]
Populasi = List[Kromosom]
max_pop = 200 # DAPAT DIRUBAH SESUAI DENGAN MAX POPULASI YANG DIINGINKAN
max_generation = 1000
12
```

Pada program terdapat beberapa variabel yang digunakan. Diantaranya adalah yang sudah di tuliskan pada gambar diatas, dimana tiap variabel akan menampung data berupa list ataupun integer yang akan diolah pada fungsi atau prosedur yang ada.

### 3. Generate Kromosom

Fungsi def generate\_kromosom digunakan untuk melakukan generate nilai dari a1 hingga ke a10. Nilai yang digenerate sesuai dengan yang ada pada dataset yang digunakan.

# 4. Harga Saham

Fungsi def harga\_saham digunakan untuk melakukan operasi hingga menghasilkan nilai f(x). Rumus yang digunakan yaitu f(x)=a0+a1.y1+a2.y2+a3.y3+....+a10.y10.

## 5. Hitung Fitness

Fungsi def hitung\_fitness digunakan untuk menghitung nilai fitness dengan menghitung prediksi harga saham, serta menghitung nilai error.

## 6. Populasi Awal

```
def populasi_awal() -> Populasi:

# untuk melakukan generate populasi awal dengan range hingga makpop (sesuai yang diinginkan)

return [generate_kromosom() for i in range(max_pop)]

38
```

Fungsi def populasi\_awal digunakan untuk melakukan generate populasi dimana populasi akan digenerate hingga nilai maksimal pop yang diberikan. Pada kasus ini maksimal popnya adalah 100.

### 7. Regenerasi Populasi

```
39 v def regen_pop(populasi: Populasi, parent: Populasi, pc: int) -> Populasi:
40  # menampilkan regenerate populasi berdasarkan mutasi yang dilakukan
41  populasi = populasi[:len(populasi)-pc]
42  populasi += crossover(parent[0], parent[1], pc)
43  return [mutasi(kromosom) for kromosom in populasi]
44
```

Fungsi def regen\_pop digunakan untuk menampilkan hasil regenerate populasi berdasarkan mutasi yang sudah dilakukan.

#### 8. Parent Selection

```
45 v def parent_selection(populasi: Populasi, saham: Nilai_saham, fit: Populasi) -> Populasi:
46  # memilih parent berdasarkan populasi
47 v return choices(
48  populasi,
49  weights=fit,
50  k=2
51 )
52
```

Fungsi def parent\_selection digunakan untuk melakukan proses pemilihan parent berdasarkan populasi yang ada.

### 9. Crossover

Fungsi def crossover digunakan untuk menggabungkan parent berdasarkan 2 kromosom

## 10. Mutasi

```
def mutasi(kromosom: Kromosom) -> Kromosom:
for i in range(0, len(kromosom)):
    if np.random.random_sample() < pm:
        kromosom[i] = uniform(-1, 1)
    return kromosom</pre>
```

Fungsi def mutasi Menghasilkan individu atau populasi baru dengan gen yang berbeda dari hasil random sample. Populasi atau parent dipilih secara random. Banyaknya individu yang dihasilkan bergantung pada nilai uniform.

# 11. Fungsi Main

```
pop = populasi awal()
     print('Populasi Awal: ', pop)
     pm = 1/(len(pop)*len(pop[0])) # probabilitas mutasi = 1 / banyak gen
     pc = round(0.4 * max_pop)
     dataset = pd.read excel('datasets.xlsx', usecols='B')
     awal = 20
90 saham = dataset.values[awal:awal+21]
91 harga = saham[0]
94 ∨ while gen < max generation:
         fit = [hitung_fitness(kromosom, saham) for kromosom in pop]
         pop = [x for _, x in sorted(zip(fit, pop), reverse=True)]
         fit = sorted(fit, reverse=True)
         print(fit[0])
         if (fit[0] > error):
             break
         parent = parent_selection(pop, saham, fit)
         pop = regen_pop(pop, parent, pc)
     fit = [hitung_fitness(kromosom, saham) for kromosom in pop]
     pop = [x for _, x in sorted(zip(fit, pop), reverse=True)]
     print('Generasi: ', gen)
     print('Pilihan Kromosom Terbaik: ', pop[0])
     print('Prediksi Harga Saham: ', round(harga_saham(pop[0], saham[:10])))
113
```

Implementasi seluruh fungsi dengan pemanggilan dan output hasil yang diharapkan yakni berupa prediksi harga saham pada akhir baris kode.

## **HASIL PENGUJIAN**

Setiap hasil uji coba command window. Dimana akan menampilkan populasi awal, regenerate populasi, Hasil pemilihan Kromosom terbaik dan Prediksi saham.

## 1. Uji Coba Populasi

Ukuran populasi yang diujikan adalah pada interval [200, 1000] dengan kelipatan 400. Kombinasi kromosom dan mutasi yang digunakan adalah -1:1.

## a. Populasi 200

[Running] python -u "di:\PROGRAMMING\sis\cer\source.py"

Populasi Awal: [[-0.1583166500078011, 0.6655117904019947, -0.17781906401657643, -0.9670776846728322, -0.8153572333254462, 0.16941998261935676, -0.8052100528723851, -0.5763343951853841, 0.9466280150072781, -0.7493208108889524, 0.0986501874433261], [-0.1359952862470197, -0.9280371594148051, -0.08471513892997717, 0.
026588382097659125, 0.45399497232880726, 0.44594610061596796, 0.6155953459348054, -0.3773931490518341, 0.168459908312331427, 0.3293441364515233, -0.2606233782683347], [-0.09056724658084359, 0.4412492682534519, -0.29920775802107413, -0.22632466998839784, 0.7746183900954173, -0.1637378772936251, 0.9457139652440469, -0.
28713782763027506, -0.7610378678647746, 0.03322341213215707, -0.06324237363079978, -0.06112042538491802, -0.704072503403388, 0.251642964460963, -0.
28713782763027506, -0.7610378678647746, 0.03322341213215707, -0.06324237363079978, -0.06112042538491802, -0.704072503403388, 0.43668800353381476, 0.436392099937998], [-0.6087888698728863, 0.62176479345341027, 0.12521964738392755, -0.28864677748445344, -0.5769833159716307, -0.3877950255465952, -0.55525870382427811, 0.
6203462104426718, 0.2248209407145978, -0.3626421502106414, 0.37860097111329983], [-0.315077289302248, -0.12367593414116462, 0.20688708871231198, 0.07033718316308013, 0.5213072904083449, -0.290978980230135, -0.332044594281867, 0.6972182587325841, -0.8240688160321334, -0.7681393908228417, 0.09748571965096723], [0.093025148395718126, -0.3371517159009574, 0.4483518184629447, 0.7608788603703975, -0.9451537717569152, -0.7875733843467314, 0.09748571965096723], [0.0930825148395718126, -0.3371517159009574, 0.4483518184629447, 0.7608788603703975, -0.9451537717569152, -0.7875733843467314, 0.09748571965096723], [0.0930825148395718126, -0.3371517159009574, 0.4483518184629447, 0.7608788603703975, -0.9451537717569152, -0.7875733843467314, 0.9860869906278469, -0.6802357439727917, 0.15672196409988825, 0.8084599903273155, -0.0090115895529415609], [-0.9782227217055641, -0.6241293491955606, -0.3

Prediksi Harga Saham: 2040

## b. Populasi 600

13187281814874985, 0.972783227807527, -0.31313189637856853, -0.35462343845089284, 0.4376490387541421]

[Running] python -u "d:\PROGRAMMING\Siscer\source.py"
Populasi Awal: [[-0.121619400490909412, -0.050760119780652646, -0.689173886739816, 0.3436952157816029, 0.6539261811965345, 0.40420789008738334, 0.47565266145282425, -0.7074906166152881, 0.10746233008842321, 0.4376875300489885, -0.7118588377844828], [0.73536141892442, -0.1909641232362953, -0.5325541891167618, 0.6613551958055452, -0.2086453311032208, 0.6656457829393306, -0.626616639374277, 0.34891987212661757, 0.49155579373676894, 0.3026833087940477, 0.7950112470476454], [-0.6894021802495611, -0.8552971472080232, -0.8827850452142496, 0.68670865431149993, -0.9982095258063821, -0.060903890631255827, -0.8518029465983952, 0.031684804276377765, 0. 090142572387140107, 0.20633914029175582, 0.31891300585796656], [0.8221199736350395, 0.454504609451313213, 0.7707784562357372, 0.6128398369584958, -0.9327324912231669, 0.47522757881160205, 0.6751728755003361, 0.2046931058572694, -0.6527510158228882, -0.035634272449650714, -0.5742496451919381], [-0.20403949666930686, -0.8354546290614596, 0.1871181577321026, 0.8984104175016927, 0.8259784711379301, 0.010041737870797984, -0.22482912617610173, 0.607402920468082, 0.8729258471820385, -0.8957534051142106, -0.3246380630798934], [0.7112994643022186, 0.9126314401176407, -0.338205154317615, -0.7355276743223156, -0.30092283127698316, -0.941601470046542, 0.9732597752643966, 0.09464402438422281, -0.492955808534973, 0.9008224616947007, 0.1707470351015322], [-0.8183319129971613, 0.24176106513567408, 0.7449739871103611, -0.062920386886262664, -0.2725926095205118, -0.9915100852249682, -0.41124785676458564, 0.14977043821821434, 0.9789272907653934, -0.47937558763633485, 0.41347773125158804], [0.9138484761864409, 0.094864884616191778, -0.8559465939820907, 0.3626749083230966, -0.8536445764165512, -0.8807846396056012, 0.4885840201842897, 0.07326169743634403, -0.2847777442728990590596, 0.8173618560361224, 0.2785935281772653731, [-0.8415135286646838, 0.01121410884062879, 0.255095235049678, 0.
3896753609935877, 0.680208772559996506, 0.44296362614452

Generasi: 1000
Pilihan Kromosom Terbaik: [0.9978511369686429, 0.8177880814009069, -0.33185310539026536, -0.4933733400084872, 0.721341745904994, -0.7427127470758699, 0
6722640636077379, 0.01808628207527896, -0.33814875125977073, 0.2349122283309204, 0.4048607268401525]
Prediksi Harga Saham: 1908

#### c. Populasi 1000

[Running] python -u "d:\PROGRAMMING\SisCer\source.py"
Populasi Awal: [[0.803176187691649, -0.276346516667967, -0.36237241493418826, -0.6984958029121604, 0.7973608462468473, 0.963831417791272, 0.0663413743665302, 0.78211662929086759, 0.22718880412846414, -0.09257321673427521, 0.1734782293852819], [-0.2536035150597633, 0.8453845598722729, 0.36830114610673603, 0.21584587757401286, -0.34224675658211745, 0.7933804553422301, 0.9539046432311677, 0.8375370590360072, 0.1982300325956563, -0.9765124896703743, 0.9757849361430915], [0.3177043406990532, -0.7862330360038756, 0.3305374700672199, -0.35956207655495254, -0.4929658311476599, -0.389272768820758, 0.6638710589864611, 0.9767068549197528, -0.42188054059943685, 0.231881175152000002, -0.589370627545900778], [0.7807037081279, 0.8878705670658794822, 0.488703260313593, 0.651547630412277945, -0.07549092867015772, -0.6773597397789748, 0.33262810890430734, -0.8912034991667135, -0.14222898798781558, -0.5757076658187659], [-0.38690565894822515, 0.1336753338995901, 0.7661783552805939, 0.16932947008221144, -0.8169488678795365, -0.2518021358260716, -0.26340689927685124, 0.8087276172035773, 0.6163862850372377, -0.1438273477414337, 0.45667766124754135], [0.489056712475639502, -0.563367889212255, -0.976211082966456, -0.353193774400283994, 0.4481573737554208155, -0.7764430899762178, -0.5797513107072398, -0.44332076799381115], [0.6853442142341624, -0.7574362584046186, 0.07995526834870303, -0.11432900875319874, -0.12699903207508594, 0.15208503799273134, 0.6551387833331057, 0.8744230528948271, 0.85083212242418051, 0.3685786441499157, -0.89975491897656516, -0.55314440495944116, -0.65863444764968517, -0.4597513107072398, -0.44332076799381115], [0.6853442142341624, -0.7574362580408186, -0.659349095504241, -0.658634447464968517, -0.4590430888, 0.858789048652243, -0.806332907243504, -0.7673807880698158, -0.695490905504241, -0.658634447464968517, -0.6586344636332659013, -0.659343804864522443, -0.8063329072433, -0.806332907508597, -0.7344877624334289], -0.659490905504241, -0.579436259052, -0.533

Generasi: 1000
Pilihan Kromosom Terbaik: [-0.0512597317303598, 0.7128601584913545, -0.527300280159998, 0.8057260288730324, 0.2622125205417438, -0.7581856631062247, 0.36097990829627924, 0.33069781177972324, -0.7946557630972464, 0.10102119353698069, 0.4822756073338399]
Prediksi Harga Saham: 1996

- 2. Uji Coba rentang uniform dari kromosom dan mutasi Ukuran populasi yang diujikan adalah 100. Kombinasi kromosom dan mutasi yang digunakan adalah -1:1, -10:10, -100:100
  - a. Uniform -1:1

```
[Running] python -u "d:\PROGRAWHING\SisCer\source.py"
Populasi Awal: [[-0.17366724020544562, 0.21781616119637093, -0.798613052949223, 0.19568993795906708, -0.22301539947123117, 0.72325540149852, -0.18468178324979734, -0.9540664754908017, -0.06736371268390662, 0.2295494661337203, -0.29515749378431844], [0.9365419513671178, 0.030857673670701358, -0.3941025697759588, 0.7745771553503422, -0.6346211029478035, 0.2238115833535672, -0.9401742146512384, -0.72778850613112, -0.3122488401199288, -0.1207755016292183, -0.47761937354703354], [-0.02807376495763303, -0.40380159664495663, -0.907262903979609, -0.5607024195554944, 0.4575315117598473, 0.5896353485838577, 0.22831752215586154, 0. 12676187092590512, -0.8748777416340444, -0.242575922804674592, 0.4011988404270176, -0.0619233379543261, -0.906666880547308, 0.006330922787283422, -0. 12676187092590512, -0.8748777416434044, -0.242575922804674592, 0.401198404270176, -0.07233409290570703, 0.5932292133708533, -0.88993708741445279, -0.9945810306579497, 0.9491462158793105, 0.2143129064090883, -0.56652818651402655, -0.70940660095906554, 0.42131113130064539, -0.7220971901636626, 0.8993670674144577, -0.9945810306579497, 0.9481462158793105, 0.2143129064090883, -0.5863904044591213], [-0.9841718067808363, -0.8753614312820863, -0.3997332771135047, -0.7996738089443471, 0. 87534148366714183, -0.0902813459467362, 0.14758106385033565, -0.23637109875712889, 0.9160824499067307, 0.4044177720477662, -0.37252603301134113], [0.7611737220803199, 0.8352733305615819, 0.43577290755584, 0.42525847986158545, -0.7334090255457993, 0.6787346030720669, -0.597213338331715040, -0.5515859013909163, -0.09228027626963664, -0.6783505143709121, 0.9647075842770478], [0.5670401888069108, -0.5531351120268571, 0.22316337697032496, -0.5131301781973918, -0.1587820957506434, 0. 472748042204209195, 0.16056111710830723, -0.7100529830055864, 0.16017479575662996, -0.16882499735425216, -0.08876390600751344], [0.22234052569958656, 0.09336437474443931, -0.8324912501117285, 0.55388170284364, 0.3925754918120963, -0.3952838679065
```

## b. Uniform -10:10

```
Running] python -u "d:\PROGRAMMING\Siscer\source.py"

Populasi Awal: [[9.890430490583213, 7.996634901193396, -4.133099154963373, 1.116507854035822, 9.496068152313597, -5.4822814974823935, 1.9786673491738842, -4.
234270107891998, 8.366850341043843, -9.6610512182011, 3.7700905459843383], [5.279480436111896, 8.717516391969678, -8.660295331575076, 0.3521673481889227, 8.
471005697023472, -0.5918241595926315, 7.299354792960294, 1.7933131382119853, -3.48317037933705, -1.389034295392996, -4.888575903041259], [-0.9494494758651655, 8.
809445922612696, 6.57442238864994, -8.26799778659427, -6.7737806727423175, -865770385055498, 1.532989434074926, -3.541156712410743, 3.715488286653231, 2.
528148242826834, -9.201067308316473], [-3.564269283561659, -0.6592521122160626, -9.444488515196728, 3.7607926090425003, -6.490942194141802, 4.239349457317314, -1.
3920244170346585, 8.730423344165452, 1.877064413864007, 9.795842086613249, -7.406209587140024], [3.4511517169160673, -6.38954664896815, -0.262448075044976, 5.
76290464462966, -2.008671968473972, -9.423790275483466, -7.328201584088854, -2.28047499163387, -6.542837411121645, -9.226039711548095, -3.681854443542063], [-1.
3089332821505194, -4.83501198023456, 8.339852881570089, -1.3960198748282195, -6.1926958472143845, -4.173641530062615, 8.580006644334567, -0.5370668777787575, -6.
28819845143281, -4.065832093978758, 2.2875206818256017], [0.4247784226765621, -6.475618548878299, 0.2721371719519041, 6.296809540780001, 8.55989089143547, 5.
969482449725582, 8.364290100131104, -6.7522289395604665, 7.15043186553765, -0.5599976278816787, 7.368445661804937], [-6.954990644552184, 1.00638795127650666, 3.
2523785760676625, 9.971857181424696, -6.83063317848563, -8.52488008147162, 6.978332852784094, 3.3404792594, 3.340478672752194, 0.08285763165998894, 3.
529378730867057], [-4.849791017978293, -9.805847200556176, 5.964765407538447, -7.114797468690412, 0.4014302828279437, 7.832728397567955, -0.21375417631831262, -2.
72452481754897564055, -5.613859782648336, -1.4460334286074517, 4.1500597025747317]
```

#### c. Uniform -100:100

```
[Running] python -u "d:\PROGRAYMING\SisCer\source.py"
Populasi Awal: [[-9.079652190254478, 82.7406643355979, -56.57846049335298, -71.785528451101, -70.82059356471663, 45.42523517650153, 84.13706253106119, -24.
619891838660223, -40.27590466308788, -63.44661923965709, 88.23536650598103], [-97.25594331182641, 36.635368994359254, -53.452723972554764, 31.90793369569542, 31.
00048297190088, -29.151185634045177, 29.864392331599618, 76.09436045991106, -51.886156828847654, -65.72286277622963, 86.89199481803436], [-38.79697644801525, 95.
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744017921862365, -98.11189623180825], [-65.5438806945414, -66.87604432448977, -22.71884296464357, -90.3760552355013, -47.957417184441354, 8.098095869569584, -10.
588911610176432, -86.02154268628547, -21.800589159929444, -98.26454250991554, 87.76592144013472], [-70.49188494728216, 27.918110960027406, -4.047904213806504, -65.
06624903812454, 84.92334527178642, -10.376483619467749, -8.87807647287768, -74.92762463173632, 42.752811317310346, -85.90124894314985, 36.543582424619075], [-40.
0.00022772749031322770

Generasi: 1000
pilihan Kromosom Terbaik: [92.2454664040424, -29.4522783398674, 8.291264593279507, -36.6889469747302, -35.401551406687275, 60.23922435044784, 64.93837282932495, -35.23370092439413, -41.32004131169662, 34.643201256233766, 8.813525156129359]
Prediksi Harga Saham: -2527
```

### **HASIL REVISI**

Problem: Tidak menampilkan secara selesai prediksi 50 data saham baru

**Solving:** Berdasarkan revisi yang dibutuhkan yakni nilai prediksi atau forecast saham dalam 50 hari. Algoritma baru ini akan mengecek best kromosom dahulu selama 50 hari. Dengan rule 10 hari sebelumnya sesuai fungsi pada soal. Pada output forecast saham dapat dilihat prediksi dengan format yakni [Hari ke berapa, harga prediksi, harga sebenarnya, selisih harga]. Untuk hasilnya sendiri dapat dilihat masih terdapat selisih yang cukup besar diatas 200, untuk itu masih belum akurat.

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# LINK VIDEO

https://drive.google.com/file/d/1JuRzZq\_vyEx8PrOMxsYCe\_pYgoILbrg6/view?usp=sharing