

**UJI AKURASI ANALISIS TEKNIKAL *MOVING AVERAGE*, *BOLLINGER BANDS*, DAN *STOCHASTIC OSCILLATOR* PADA HARGA SAHAM PERUSAHAAN YANG TERDAFTAR DALAM IDXTECHNO**

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**ABSTRAK**

Penelitian ini bertujuan untuk menguji dan memberikan bukti empiris akurasi indikator analisis teknikal *Moving Average*, *Bollinger Bands*, dan *Stochastic Oscillator* dalam memprediksi arah pergerakan harga saham. Penelitian ini difokuskan pada saham yang terdaftar dalam IDXTECHNO dengan interval pengamatan Januari – Desember 2022. Data penelitian ini didapatkan dari *platform tradingview.com*. Uji *Non-parametrik Mann-Whitney* digunakan untuk menguji hipotesis penelitian terkait keakuratan indikator *Moving Average*, *Bollinger Bands*, dan *Stochastic Oscillator* yang dapat membuktikan secara statistik apakah terdapat perbedaan antara harga prediksi dengan harga kenyataannya indikator. Hasil penelitian menunjukkan tidak ada perbedaan antara prediksi arah pergerakan harga saham yang dihasilkan ketiga indikator dengan harga kenyataan yang berarti ketiga indikator akurat. Dari hasil analisis dan perbandingan kinerja ketiga indikator dari jumlah sinyal dan tingkat rata-rata *return* maka dapat disimpulkan bahwa indikator *Stochastic Oscillator* memiliki tingkat *return* yang lebih optimal dibandingkan dua indikator lainnya sedangkan *Bollinger Bands* lebih optimal dalam meminimalisir risiko dibandingkan dua indikator lainnya.

**Kata kunci:** *Moving Average*, *Bollinger Bands*, *Stochastic Oscillator*, Sektor teknologi

**ACCURACY TEST OF TECHNICAL ANALYSIS OF MOVING AVERAGE,  
BOLLINGER BANDS, AND STOCHASTIC OSCILLATOR ON STOCK  
PRICE OF COMPANIES LISTED IN THE IDXTECHNO**

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**ABSTRACT**

*This study aims to test and provide empirical evidence of the accuracy of technical analysis indicators Moving Average, Bollinger Bands, and Stochastic Oscillators in predicting the direction of stock price movements. This research focuses on stocks listed on the IDXTECHNO with observation intervals from January to December 2022. The research data was obtained from the tradingview.com platform. The Mann-Whitney Non-parametric test is used to test research hypotheses regarding the accuracy of the Moving Average, Bollinger Bands, and Stochastic Oscillator indicators which can statistically prove whether there is a difference between the predicted price and the actual indicator price. The results showed that there was no difference between the predictions of the direction of stock price movements produced by the three indicators and actual prices, which means that the three indicators are accurate. From the results of the analysis and comparison of the performance of the three indicators from the number of signals and the average level of return, it can be concluded that the Stochastic Oscillator indicator has a more optimal rate of return than the other two indicators while the Bollinger Bands are more optimal in minimizing risk compared to the other two indicators.*

**Keywords:** *Moving Average, Bollinger Bands, Stochastic Oscillator, technology sector*