

# **Analisis Pengaruh Sentimen Twitter terhadap Mispricing Saham di Indonesia = ANALYSIS THE EFFECT OF TWITTER SENTIMENT ON MISPRICING IN INDONESIA STOCK MARKET**

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## **Abstrak**

<p>Penulisan ini membahas pengaruh sentimen twitter terhadap <em>mispricing </em>pada perusahaan terdaftar di Indonesia periode tahun 2013-2017. Penulisan ini membandingkan beberapa metode yaitu <em>NaÃve Bayes</em>, <em>Support Vector Machine, </em>dan <em>Decision Tree </em>untuk mendapatkan metode klasifikasi sentimen dengan akurasi tertinggi. Hasil yang didapat menunjukkan tingkat akurasi <em>Decision Tree </em>paling tinggi dibandingkan metode lainnya. Pengukuran <em>mispricing </em>menggunakan metode skoring dari Stambaugh, Yu dan Yuan (2012)untuk 9 anomali dengan strategi <em>long/short</em>. Hasil menunjukkan bahwa sentimen berpengaruh rendah dan signifikan terhadap <em>returns </em>saham di Indonesia. Strategi <em>long-leg </em>lebih menguntungkan ketika sentimen rendah atau negatif, dan strategi <em>short-leg </em>lebih menguntungkan ketika sentimen rendah atau positif.</p><hr /><p>This paper examines the impact of twitter sentiment on mispricing in Indonesia listed firms over period 2013-2017. This study also compares machine learning methods for sentiment classification based on NaÃve Bayes, Support Vector Machine and Decision Tree algorithm. The results show that Decision Tree has the highest accuracy than other methods. To measure mispricing, we use mispricing score method from Stambaugh, Yu and Yuan (2012)associated with 9 long/short anomalies. The results of this studies show that sentiment exhibits low and significant relation to returns on the long/short strategies. The long-leg strategy is more profitable following low sentiments or negative sentiments. The short-leg strategy is more profitable following low sentiments or positive sentiments.</p>