ABSTRACT

Aditya Widya Astuti, 2 0 2 3. *IMPLEMENTATION OF JACKKNIFE RIDGE REGRESSION AND LEAST ABSOLUTE SHRINKAGE AND SELECTION OPERATOR REGRESSION IN OVERCOMING MULTICOLLINEARITY IN FORECASTING STOCK RETURN.* Undergraduate Thesis. Gorontalo. Study Program of Statistics, Department of Mathematics, Faculty of Mathematics and Natural Sciences, Universitas Negeri Gorontalo.
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Regression analysis is one of the methods used for forecasting by modeling the independent and dependent variables. The modeling often encounters multicollinearity problems, including conditions where there is a high correlation between independent variables so that the model is biased. One solution to overcome this problem is to use the regression coefficient shrinkage methods with the Jackknife Ridge Regression and the Least Absolute Shrinkage and Selection Operator (LASSO) Regression method. The research aimed to overcome the multicollinearity in the model used to forecast stock return of PT J Resources Asia Pasifik for the January-June 2022 period. In accordance with the analysis carried out, the best model to forecast was the LASSO regression model with an MSE value of 0.50079 and an adjusted R^2 *of 76.03%. In addition, the forecasting result with this model created a high level of and fairly good forecasting accuracy.*

Keywords: *Jackknife Ridge Regression, LASSO Regression, Multicollinearity, Stock Return*

LEMBAR PENGESAHAN

Skripsi yang berjudul "IMPLEMENTASI REGRESI *JACKKNIFE RIDGE* DAN REGRESI *LEAST ABSOLUTE SHRINKAGE AND SELECTION OPERATOR* DALAM MENGATASI MULTIKOLINEARITAS PADA PERAMALAN *RETURN* SAHAM"

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