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Judul Skripsi : ANALISIS PERBANDINGAN KINERJA AKURASI
INDIKATOR TEKNIKAL MOVING AVERAGE
CONVERGENCE DIVERGENCE (MACD) DAN
RELATIVE STRENGTH INDEX (RSI) PADA EMITEN
YANG TERDAFTAR DI INDEKS IDX30 PERIODE 2023-
2024.

ABSTRAK

Penelitian ini bertujuan untuk menganalisis perbandingan kinerja akurasi indikator teknikal Moving Average Convergence Divergence (MACD) dan Relative Strength Index (RSI) pada emiten yang terdaftar di Indeks IDX30 periode 2023-2025.

Penelitian ini menggunakan metode deskriptif kuantitatif dengan menggunakan teknik pengumpulan data purposive sampling yang bertujuan untuk membandingkan tingkat keberhasilan dua indikator teknikal, yaitu Moving Average Convergence Divergence (MACD) dan Relative Strength Index (RSI), pada 21 saham dalam indeks IDX30 selama periode 2023 hingga 2024.

Hasil penelitian menunjukkan bahwa rata-rata tingkat keberhasilan kedua indikator tersebut mencapai 66,79%, dengan RSI mencatat rata-rata 68,23% dan MACD sebesar 65,35%. Berdasarkan jumlah emiten yang menunjukkan sinyal akurat, RSI lebih unggul dengan 13 emiten dibandingkan MACD dengan 8 emiten. Indikator MACD paling optimal diterapkan pada sektor consumer non-cyclical, keuangan, kesehatan, industri, dan infrastruktur, sedangkan RSI lebih efektif pada sektor bahan dasar dan teknologi. Dalam kondisi pasar yang sedang mengalami trend kenaikan, MACD dan RSI sama-sama relevan, namun penerapannya disesuaikan dengan karakteristik pergerakan harga. Oleh karena itu, investor disarankan untuk memahami kekuatan dan keterbatasan masing-masing indikator, serta pentingnya diversifikasi dengan mengombinasikan beberapa indikator teknikal guna meningkatkan akurasi analisis dalam pengambilan keputusan investasi.

Kata kunci : Success Rate, MACD, RSI, IDX30

Penulis



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Title : THE COMPARATIVE ANALYSIS OF THE ACCURACY PERFORMANCE OF MOVING AVERAGE CONVERGENCE DIVERGENCE (MACD) AND RELATIVE STRENGTH INDEX (RSI) TECHNICAL INDICATORS ON IDX30 INDEX CONSTITUENTS FOR THE 2023–2024 PERIOD

ABSTRACT


This study aims to analyze the comparison of the accuracy performance of the Moving Average Convergence Divergence (MACD) and Relative Strength Index (RSI) technical indicators on issuers listed in the IDX30 Index for the period 2023-2025.

This research uses a quantitative descriptive method using purposive sampling as the data collection technique, which aims to compare the success rate of two technical indicators, namely Moving Average Convergence Divergence (MACD) and Relative Strength Index (RSI), on 21 stocks in the IDX30 index during the period 2023 to 2024.

The results showed that the average success rate of both indicators reached 66.79%, with RSI recording an average of 68.23% and MACD at 65.35%. Based on the number of issuers that showed accurate signals, RSI was superior with 13 issuers compared to MACD with 8 issuers. The MACD indicator is most optimally applied to the non-cyclical consumer, financial, healthcare, industrial, and infrastructure sectors, while the RSI is more effective in the basic materials and technology sectors. In an uptrending market, MACD and RSI are both relevant, but their application is tailored to the characteristics of the price movement. Therefore, investors are advised to understand the strengths and limitations of each indicator, as well as the importance of diversification by combining several technical indicators to improve the accuracy of analysis in making investment decisions.

Keywords : Success Rate, MACD, RSI, IDX30

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