



UNDERGRADUATE THESIS

FORECASTING GOOGLE SEARCH TRENDS FOR THE KEYWORD “KOPI KENANGAN” USING SINGULAR SPECTRUM ANALYSIS (SSA)

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ABSTRACT

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Thesis Title: Forecasting Google Search Trends for the Keyword
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This study aims to forecast the Google Search Trends index for the keyword “Kopi Kenangan” in Indonesia using the Singular Spectrum Analysis (SSA) method. The data used in this study were obtained from Google Trends for the period of January 2021 to June 2026 and were processed into 66 monthly observations. Google Trends data in this study are positioned as a proxy or early indicator of public search interest, not as sales data, transaction volume, number of consumers, or actual demand. The research stages are organized using the Knowledge Discovery in Databases (KDD) framework as the data-processing workflow, while the main forecasting method is SSA. The data were divided chronologically using 70% training data and 30% testing data, resulting in 46 training observations and 20 testing observations. Parameter testing was conducted using window length $L = 6$ to $L = 23$ and the number of reconstruction components $r = 2$ to $\min(L - 1, 12)$. To address validation limitations, this study adds naive, seasonal naive, moving average, and simple ARIMA-grid baselines, as well as one-step walk-forward validation. Model performance was evaluated using MAE, MSE, RMSE, MAPE, sMAPE, and MASE. The results show that the best SSA configuration was obtained at $L = 7$ and $r = 5$, with MAE of 16.65, MSE of 430.96, RMSE of 20.76, MAPE of 24.74%, sMAPE of 27.78%, and MASE of 2.3101. The 12-month forecasting results for July 2026 to June 2027 indicate that the search index for “Kopi Kenangan” is projected to range from 95.57 to 100.00. Based on these results, SSA can be applied to forecast the Google Search Trends index; however, the forecasting results should be interpreted carefully as public search interest tendency, not as sales or actual demand prediction.

Keywords: Google Trends, Kopi Kenangan, public search interest, forecasting, Singular Spectrum Analysis.

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LIST OF NOTATIONS

- Y : Time series containing all Google Trends index observations.
- y_t : Observed value in period t .
- N : Total number of observations in the time series.
- L : Window length in SSA.
- K : Number of columns in the trajectory matrix, calculated as $N - L + 1$.
- X_i : The i -th column vector formed from the time series.
- X : Trajectory matrix resulting from the embedding process.
- S : Simple covariance matrix obtained from $X X^T$.
- λ_i : The i -th eigenvalue of matrix S .
- U_i : The i -th left eigenvector.
- V_i : The i -th right singular vector.
- d : Rank of the trajectory matrix.
- I : Set of grouped component indices.
- r : Number of reconstruction components used.
- g_k : Value resulting from diagonal averaging at position k .
- z_{ij} : Matrix element in row i and column j .
- $\hat{y}_t$: Predicted or forecast value in period t .
- a_i : Recurrent coefficient in the Linear Recurrent Formula.
- e_t : Forecasting error in period t .
- n : Number of data points used in the calculation of evaluation metrics.
- MAE : Mean Absolute Error, the average absolute error.
- MSE : Mean Squared Error, the average squared error.
- RMSE : Root Mean Squared Error, the square root of MSE.
- MAPE : Mean Absolute Percentage Error, absolute error in percentage form.
- sMAPE : Symmetric Mean Absolute Percentage Error.
- MASE : Mean Absolute Scaled Error.
- SSA : Singular Spectrum Analysis.
- KDD : Knowledge Discovery in Databases.
- ARIMA : Autoregressive Integrated Moving Average.