Modified SVMs Model in Forecasting System

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ABSTRACT

Support vector machines (SVMs), a novel neural network technique, have been successfully applied in solving nonlinear regression estimation problems. In the real-world time series is a complex and nonlinear dynamic system. Effective time series forecasting is one of the most important topics in the complex time series. Therefore, forecasting system is very complicated and thus difficult to predict. In general, it is very hard for an individual model including SVMs model to complex time series. It is not satisfactory by Cao [10]. Therefore, I modify the SVMs model to deal with the time series forecasting.

Keywords : support vector machines, time series, neural networks,

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