The application of Adaptive Neuro-FuzzyInference Systems in time series forecasting

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ABSTRACT

In this paper,we apply ANFIS (Adaptive Neuro-Fuzzy Inference Systems) to the modeling of a forecasting system for the Taiwan Stock Market.Fundamentally,ANFIS is about taking a fuzzy inference system (FIS) and tuning it with a backpropagation algorithm based on some collection of input output data.This allows your systems to learn. The consequences of the precision of prediction, adaptive network-based fuzzy inference system leads to the highest accuracy, compared to neural network ranks the second, and Multiple Regression is the lowest among the three. Keywords:fuzzy theory,time series,Adaptive Neuro-Fuzzy Inference Systems(ANFIS)

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