

INTISARI

PERBANDINGAN METODE FUZZY TIME SERIES MODEL CHENG DAN RUEY CHYN TSAUR DALAM PREDIKSI NILAI TUKAR MATA UANG RUPIAH TERHADAP US DOLLAR

Oleh

Dina Aprilia Aktarani

19/442593/PA/19342

Nilai tukar mata uang merupakan sebuah ukuran yang dijadikan acuan penilaian nilai mata uang suatu negara terhadap mata uang negara lainnya. Nilai tukar mata uang sangat fluktuatif dan tidak mudah ditebak nilainya di masa depan dikarenakan dipengaruhi berbagai faktor. Untuk mengetahui gambaran mengenai nilai peramalan nilai tukar Rupiah dengan US Dollar dimasa mendatang digunakan metode *fuzzy time series* Cheng dan *fuzzy time series* Ruey Chyn Tsaur. Hasil analisis menunjukkan bahwa peramalan *fuzzy time series* Cheng dan *fuzzy time series* Ruey Chyn Tsaur sama-sama memiliki pola yang hampir serupa dengan pola data aktual, namun FTS Ruey Chyn Tsaur menghasilkan hasil peramalan yang sedikit lebih akurat dibandingkan metode FTS Cheng untuk penelitian ini karena FTS Ruey Chyn Tsaur mempunyai nilai MAPE yang lebih kecil yaitu sebesar 1.833403% dibandingkan FTS Cheng yang mempunyai nilai MAPE sebesar 1.865331%. Untuk hasil peramalan satu periode kedepan FTS Cheng memperoleh nilai peramalan sebesar 14.683,542 dan FTS Ruey Chyn Tsaur sebesar 14.706,698.

Kata Kunci: Nilai tukar mata uang Rupiah, Prediksi, Kurs, US Dollar, *Fuzzy time series*, Cheng, Ruey Chyn Tsaur.

ABSTRACT

COMPARISON OF FUZZY TIME SERIES MODEL CHENG AND RUEY CHYN TSAUR METHOD IN PREDICTING THE EXCHANGE RATE OF RUPIAH TO US DOLLARS

By

Dina Aprilia Aktarani

19/442593/PA/19342

The currency exchange rate is a measure that is used as a reference for assessing the value of a currency against other currencies. Currency exchange rates are very volatile and it is not easy to predict the value in the future due to various factors. To find out about forecasting value of the Rupiah Exchange Rate against the US Dollar in the future, the fuzzy time series Cheng method and the fuzzy time series Ruey Chyn Tsaur method are used. The results of the analysis show that the forecasting of fuzzy time series Cheng and fuzzy time series Ruey Chyn Tsaur both have a pattern that is almost similar to the actual data pattern, but the FTS Ruey Chyn Tsaur produces forecasting results that are slightly more accurate than the FTS method of Cheng's logic for this research because FTS Ruey Chyn Tsaur has a smaller MAPE value of 1.833403% compared to FTS Cheng which has a MAPE value of 1.865331%. As for the forecasting results for the next period FTS Cheng obtained a forecasting value of 14,683.542 and FTS Ruey Chyn Tsaur of 14,706.698.

Keywords: Rupiah Exchange Rate, Prediction, Exchange Rate, US Dollar, Fuzzy time series, Cheng, Ruey Chyn Tsaur.