

DAFTAR PUSTAKA

- Abadi, A.M., Subanar, Widodo and Saleh, S, 2009, Fuzzy model for forecasting interest rate of Bank Indonesia Certificate, *The 3rd International Conference on Quantitative Methods Used in Economic and Business*,
- Abdullah, L and Ling, Y, 2011, Comparison of two partitioning methods in a fuzzy time series model for composite index forecasting, *International Journal on Computer Science and Engineering (IJCSE)*, Vol. 3, pp 1749 – 1756, ISSN : 0975-3397
- Abdullah, L. and Ling, Y. 2012, Intervals in fuzzy time series model preliminary investigation for composite index forecasting, *ARN Journal of Systems and Software (AJSS)*, VOL. 2, pp.7 – 11, ISSN 2222-9833
- Agrawal, R., Lin, K. I., Sawhney, H. S., and Shim, K, 1995, Fast similarity search in the presence of noise, scaling, and translation in times-series databases, *Proceedings of the 21st Very Large Data Base Endowment (VLDB) Conference*, Zurich, Switzerland.
- Ahmad, S., Popoola, A., and Ahmad, K, 2005, Wavelet-based multiresolution forecasting, *UniS Technical Report*, Department of Computing, University of Surrey, Guildford GU2 7XH, Surrey, UK
- Allahverdi, A., Tunali A, Isik H, Kahramanli H, 2011, A Takagi–Sugeno type neuro-fuzzy network for determining child anemia, *Expert Systems with Applications*, Vol 38, pp 7415–7418.
- Argyros, T. and Ermopoulos, C, 2003, Efficient subsequence matching in time series databases under time and amplitude transformations, *Proceedings of Third IEEE International Conference on Data Mining (ICDM'03)*, pp 481.
- Birek, L., Petrovic, D, Boylan, J, 2014, Water leakage forecasting: the application of a modified fuzzyevolving algorithm, *Applied Soft Computing*, Vol 14, pp 305–315.
- Bruce, A dan Gao, H, 1996, *Applied Wavelet Analysis With S-Plus*, Springer,
- Chang P., Fan, C., Chin-Yuan and Chen, S., 2007, Financial time series data forecasting by wavelet and TSK fuzzy rule based system, *Fuzzy Systems and Knowledge Discovery (FSKD)*. Fourth International Conference on Data of Conference.
- Chang, P and Liu, C, 2008, A TSK type fuzzy rule based system for stock price prediction, *Expert Systems with Applications*, Vol 34(1), pp 135 – 144

- Chen, S. and Chung, N, 2006, Forecasting enrollments using high-order fuzzy time series and genetic algorithms, *International Journal of Intelligent Systems*, Vol 21(5), pp 485–501.
- Cheng, C., Chen, T. and Chiang, C, 2006, Trend-weighted fuzzy time-series model for TAIEX forecasting, *Neural Information Processing, Proceedings 13th International Conference, ICONIP 2006*, Hong Kong, China, Part III pp 469 – 477, ISBN 978-3-540-46484-6
- Elaal, A.K.A., Hefny H.A. and Abd, A.H., 2010. Constructing fuzzy time series model based on fuzzy clustering for a forecasting. *J. Comput. Sci.*, Vol 6, pp 735-739.
- Egrioglu, E, 2014, PSO-based high order time invariant fuzzy time series method: application to stock exchange data, *Economic Modelling*, Vol 38, pp 633–639.
- Ismail, Z., Yahya A, and Mahpol K.A., 2009. Forecasting peak load electricity demand using statistics and rule based approach. *Am. J. Applied Sci.*, Vol 6, pp 1618-1625.
- Jamkhaneh EB, Sadeghpour-Gildeh B, Yari G, 2009, Acceptance single sampling plan with fuzzy parameter with the using of Poisson distribution, *World Academy of Science, Engineering and Technology*, Vol 49, pp:1017-1021
- Kanagawa, A dan Ohta, H, 1990, A design for single sampling attribute plan based on fuzzy sets theory, *Fuzzy Sets and Systems*, Vol 37, pp:173-181.
- Kontaki, M., Papadopoulos, A. N. and Manolopoulos, N., 2005, Similarity search in time-series databases, *Encyclopedia of Database Technologies and Applications*, IDEA Group Publishing.
- Lee, M.H, Efendi, R. and Ismail, Z., 2009, Modified weighted for enrollment forecasting based on fuzzy time series, *Matematika*, Vol. 25(1), pp 67 – 78, Department of Mathematics, UTM.
- Lee, M.H., Nor M.E., Suhartono, Sadaei H.J. and Rahman N.H.A., 2012. Fuzzy time series: An application to tourism demand forecasting. *Am. J. Applied Sci.*, Vol 9, pp 132-140.
- Liu, X, Kwan, B.W. and Foo, S.Y., 2005, *Time Series Prediction Based on Fuzzy Principles*, Department of Electrical and Computer Engineering FAMUFSU College of Engineering, Florida State University

- Loh, R.H., 2003, Time series forecast with neural network and wavelet techniques, *Thesis*, Department of Electrical and Computer Engineering, University of Queensland.
- Murtagh, F., Starck, J. and Renaud, O., 2004, On neuro-wavelet modeling, *Decision Support Systems* Vol 37(4), pp 475 – 484
- Nurhayadi, Subanar, Abdurakhman, Abadi, A.M, 2012, Weighted fuzzy rule base to modeling time series data and its application in prediction of stock prices, *International Conference on Mathematics, Statistics and its Applications*, Bali, Indonesia, November 19 – 21, ISBN 978-979-96152-7-5
- Nurhayadi, Subanar, Abdurakhman and A.M Abadi, 2014(a). Fuzzy model translation for time series data in the extent of median error and its application. *Applied Math. Sci.*, 8: 2113-2124.
- Nurhayadi, Subanar, Abdurakhman and A.M Abadi, 2014(b) Fuzzy model optimization for time series data using a translation in the extent of mean error, *Journal of Mathematics and Statistics* 10 (2): 267-274, 2014
- Ohta, H dan Ichihashi, H, 1998, Determination of single sampling attribute plans based on membership function, *Int. J. of Production Research*, Vol 26, pp:1477-1485.
- Percival, B.D. and Waldon, A.T., 2000, *Wavelet for Time Series Analysis*, Cambridge University Press, USA, ISBN052164068 7
- Popoola, A., Ahmad, S., and Ahmad, K, 2005, A fuzzy-wavelet method for analyzing non-stationary time series. *The 5th International Conference on Recent Advances in Soft Computing*, pp. 231 – 236, Nottingham, UK
- Popoola, A., 2007, *Fuzzy-Wavelet Method for Time Series Analysis*, Delft University of Technology, Netherland.
- Rahoma, W.A., Rahoma, U.A., and Hassan, A.H., 2011. Application of neuro-fuzzy techniques for solar radiation. *J. Comput. Sci.*, Vol 7, pp 1605-1611.
- Renaud, O., Stark, J.L., dan Murtagh, F., 2003, Prediction based on a multiscale decomposition, *Int. Journal of Wavelets, Multiresolution and Information Processing*, Vol 1, pp 217 – 232
- Renaud, O., Starck J.L, and Murtagh, F., 2005, Wavelet-based combined signal filtering and prediction, *IEEE Transactions on Systems, Man, and Cybernetics*, Part B 35(6), pp 1241 – 1251 .

- Rodger, J.A., 2014, A fuzzy nearest neighbor neural network statistical model for predicting demand for natural gas and energy cost savings in public buildings, *Expert Systems with Applications*, Vol 41, pp 1813–1829.
- Schlüter, Stephan; Deuschle and Carola, 2010, Using wavelets for time series forecasting: Does it pay off?, *IWQW discussion paper series*, No. 04/2010, <http://hdl.handle.net/10419/36698>
- Sethukkarasi R. and Kannan A., 2012. A dynamic temporal neuro fuzzy inference system for mining medical databases. *J. Comput. Sci.*, Vol 8, pp 1924-1931.
- Sheta A, 2006, Software effort estimation and stock market prediction using takagi-sugeno fuzzy models, fuzzy systems, *IEEE International Conference*, pp 171 – 178.
- Singh, P and Borah B., 2013, An efficient time series forecasting model based on fuzzy timeseries, *Engineering Applications of Artificial Intelligence*, Vol 26, pp 2443-2457.
- Singh, P. and Borah, B., 2014, Forecasting stock index price based on M-factors fuzzy time series and particle swarm optimization, *International Journal of Approximate Reasoning* Vol 55, pp 812–833,
- Song, Q. and Chissom, B.S, 1993, Forecasting enrollments with fuzzy time series- Part I, *Fuzzy Sets and Systems*, Vol 54(1), pp 1 – 9
- Song, Q. and Chissom, B.S, 1994, Forecasting enrollments with fuzzy time series - part II, *Fuzzy Sets and Systems*, Vol 62(1), pp 1–8
- Subanar and Abadi, A.M., , 2011, Contribution of Fuzzy Systems For Time Series Analysis, *The 6th SEAMS-UGM Conference*, Contribution of Fuzzy Systems for Time Series Analysis,
- Sugeno, M., and Kang, G.T., (1988), Structure Identification of fuzzy Model, *Fuzzy Sets and System*, Vol 28(1), pp 15 – 33.
- Suhartono and Lee, M.H., 2011. A hybrid approach based on winter's model and weighted fuzzy time series for forecasting trend and seasonal data. *J. Math. Stat.*, Vol 7, pp 177-183.
- Sullivan, J. and Woodall, W. H., A comparison of fuzzy forecasting and Markov modeling, *Fuzzy Sets and Systems*, Vol.64, No.3, pp.279-293, 1994.
- Takagi, T., and Sugeno, M., (1985), Fuzzy identification of System and its Applications to Modeling and Control, *IEEE Transaction on System, Man and Cybernetics*, Vol 15(1), pp 116 – 132.

- Wadi, S.A, and Ismail, M.T., 2011, Selecting Wavelet Transforms Model in Forecasting Financial Time Series Data Based on ARIMA Model, *Applied Mathematical Sciences*, Vol 5(7), pp 315 – 326
- Wang L.X, 1997, *A Course in Fuzzy System and Control*, Prentice Hall, Inc, New Jersey.
- Wei, L., Cheng, C., Wu H., 2014, A hybrid ANFIS based on n-period moving average model to forecast TAIEX stock, *Applied Soft Computing*, Vol 19, pp 86–92.
- Wong H, Wai-Cheung, I. and Xie, Z., and Lui, X., 2003, Modelling and forecasting by wavelets, and the application to exchange rates, *Journal of Applied Statistics*, Vol 30(5), pp 537 – 553
- Yu, H.K., 2004, Weighted fuzzy time series models for TAIEX forecasting, *Physica A: Statistical Mechanics and its Applications*, Vol 349, pp 609-624
- Yu, P., Goldenberg, A. and Bi, Z., 2001, Time Series Forecasting using Wavelets with Predictor-Corrector Boundary Treatment, *7th ACM SIGKDD International Conference on Knowledge Discovery and Data Mining*, San Francisco.
- Zhu, L., Wang, Y., and Fan, Q., 2014, MODWT-ARMA model for time series prediction, *Applied Mathematical Modelling* 38:1859–1865
- Zimmermann, H.J, *Fuzzy Sets Theory and its Applications*, Kluwer Academic Publisher, London (1991)