

Abstract

The stock is an important factor for a company or investor. Now there are several methods applied to predict, especially closing stock value, but on the whole the method the authors noticed that the input variables is quite complex, but it is no guarantee of accuracy is good enough. To predict substantial things like closing value, noted that the method of Artificial Neural Networks with closing the variable input value has poor accuracy. Using such accuracy, it is likely investors suffered a loss in the transaction.

Author uses Neuro Fuzzy Function Approximator (NEFPROX). NEFPROX is the development of Neuro-Fuzzy is a combination of Neural Networks and Fuzzy Logic. Function Approximator or function approach can be defined from a pair of data input and output are trained, then the continuous function to map data pairs can be known. This method is capable of making fuzzy optimal system architecture that have been trained using Neural Network by utilizing shift the membership function.

Results from this study indicate that NEFPROX by using one type of input data can provide better accuracy than Neural Network which also has an input data type, this can be seen from the results of the analysis showed that NEFPROX can produce good MAPE is 2.5919 %.

Keywords: *Neuro-Fuzzy, NEFPROX, Artificial Neural Networks, Fuzzy, Stocks.*