

Abstract

Forecasting is the way to estimate a value or future events by using the existing data. Nowadays, Forecasting becomes a necessity in many aspects of daily life, such as to forecast the weather, prices, earthquakes, to predict number of students, etc. It can be done by using variables that are related and expected to affect the forecasting (causal methods), and also by analyzing data from events associated with the past (time series). Along with the need of accurate forecasting in various fields, the researchers has developed various forecasting methods, one of which is the Adaptive Network based Fuzzy Inference System.

Gold is one of the most popular investment products because it is likely to increase. To maintain the value of money and invest their money, people tend to make gold deposit. Beside it can be a long-term investment product, gold is also a trade commodity. Although its price tends to increase, it is also possible that it will be decline also. Therefore, in order to obtain the corresponding advantages and benefits that have been planned, we need a forecasting of the gold price to predict any possibilities.

This final assignment will carried out a research and implementation of Adaptive Network based Fuzzy Inference System in forecasting gold price. It will focus to increasing and decreasing trend of gold price average every months so that we will get an accurate prediction of gold price.

Keywords : Forecasting, Time Series, Adaptive Network based Fuzzy Inference System.