Abstract

Computer science has been growing that made all thing must be computeriz for purpose to make easier of human work in economic, we know about forex. An exchange rupiah to foreign has been change every day. This background factor made we need to forecasting for predicted values of foreign excange. Time series forecasting used for analize data which we have to arrange it by time. It is very important if we just have a bundle of historical data and we don't know factor that had in that system. There were had forcasting method and give some good result. For got the good result, we can use architectur and method ability in artificial neural network with *Elman recurrent neural network.* Which to set up the architecture must do training over and over to get best architecture performace This final test will discuss about forecasting time series problem in cases for value of foreign exchange using Elman recurrent neural network with backpropogation algorith which used for recurrent networks. This result will give best accurate result for forcaseting and best architecture performance. From this analitic result used the best architecture will gotten a forecasting accurate are 99,6 %.

Keyword:
Forecasting, *Elman Recurrent Neural Network, Time series, Backpropagation through time.*