Abstract

Investation in gold may have resistention to inflation. From ages, if value is coverted into currency, the value will relatively increase and seldomly decrease. Gold's value characteristic is interesting to be analized. Espescially for who use it as his investation.

Gold's value prediction can be done with many methods such as linier regression, polynomial regression, and artificial neuron network. Good choice method to predict gold's time series data is artificial neuron network. Artificial neuron network is part of artificial intellegent that have ability to predict a value using some previous values.

In this final task use cascade correlation neuron network. Cascade correlation is a supervised dinamic artificial neuron network. Different with other neuron network, hidden node on hidden layer will added based on agreed rule.

Data that was used is average per month gold's value start from January 1968 untill Maret 2009. From data testing, maximum accuration reach 99,99% in Februari 2009 and average accuration 97,388%.

Keywords: artificial neuron network, gold, *cascade correlation, time series* .