ABSTRACT

For recent years there is a striking increase in interest of investors in gold. This is due to the instability of currency and increase trend of gold price. Many holders of gold store it in the form of coin or bars as hedge against inflation or economic disruption. Thus time series prediction of gold now become an important tool to help buyers or investors to pick a right time to buy or sell the gold. In recent years one of the technique that is becoming most popular is Adaptive neural fuzzy inference system (ANFIS). It is a combination of artificial neural network and fuzzy system that is able to eliminate the basic problem in fuzzy system design by using the learning capability of an ANN. Our main objective is to reduce the complexity of ANFIS model by reducing the number of parameters without affecting the performance of ANFIS model. ANFIS is a Multilayer Feed Forward Network with a supervised learning scheme, which makes the model of given dataset based on Takagi-Sugeno's inference system. In our project we modify the Takagi-Sugeno's inference system to reduce the complexity. Our result shows that the complexity is reduced by reducing the parameters but the performance has also reduced compare to ANFIS.