

عنوان مقاله:

A Comparative Study of Seasonal Interval Models for Industrial Time Series Forecasting

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خلاصه مقاله:

In recent years, various seasonal time series models have been proposed for industrial and financial markets forecasting. In each case, the accuracy of time series forecasting are fundamental to make decision and hence the research for improving the effectiveness of seasonal forecasting models have been carried on. Many researchers have compared different seasonal time series models together in order to determine more efficient one in industrial and financial markets. In this paper, performance of four seasonal interval time series models including seasonal autoregressive integrated moving average (SARIMA), fuzzy seasonal autoregressive integrated moving average (FSARIMA), fuzzy seasonal multi-layer perceptron (FSMLP), and Watada models are compared together. Empirical results indicate that the FSMLP model is more satisfactory than other those models. Therefore, it can be a suitable alternative model for seasonal interval forecasting of industrial and financial time series.

کلمات کلیدی:

Seasonal interval forecasting; Multi-Layer perceptrons (MLPs); Seasonal Auto-Regressive Integrated Moving Average (SARIMA); Fuzzy logic and Fuzzy models; Industrial and financial time series

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