TIME SERIES MODELING ON THE BASE OF DATA FUZZY ANALYSIS

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By specific example of the time series of «Marginality of sales» indicator there are considered known fuzzy forecasting models which differ in rules of fuzzification and/or defuzzification. In the context of this study this paper presents a new approach to defuzzification of outputs of fuzzy time series on the base of applying the fuzzy set point-estimation method. As compared with some well-known defuzzification rules proposed method improves the statistical quality of time series forecasting.

Keywords: time series, fuzzy set, fuzzy predict, fuzzy relationship, point estimate.

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