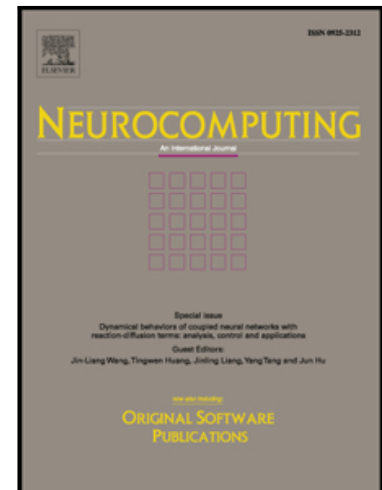


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A Combined Robust Fuzzy Time Series Method for Prediction of Time Series

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Highlights

- Outlier(s) have an adverse impact on the performance of fuzzy time series models
- We proposed a combined robust fuzzy time series model (C-R-FTSM)
- C-R-FTSM uses fuzzy inputs composed of membership values as well as the crisp data
- Training process of C-R-FTSM is performed by PSO in a single optimization process
- Huber's loss function based on M estimator is used as robust fitness function

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