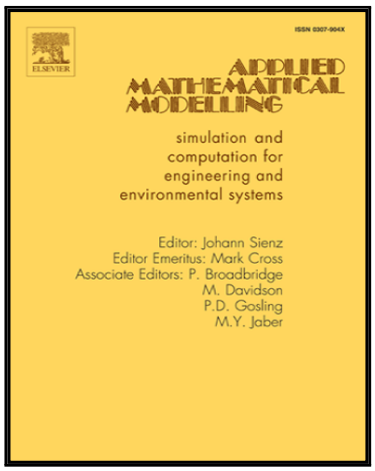

A High Order Fuzzy Time Series Forecasting Method Based on Operation of Intersection

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PII: S0307-904X(16)30262-1
DOI: 10.1016/j.apm.2016.05.012
Reference: APM 11165

To appear in: *Applied Mathematical Modelling*

Received date: 11 February 2013
Revised date: 10 May 2016
Accepted date: 18 May 2016

Please cite this article as: Ozge Cagcag , Ufuk Yolcu , Erol Egrioglu , C. Hakan Aladag , A High Order Fuzzy Time Series Forecasting Method Based on Operation of Intersection, *Applied Mathematical Modelling* (2016), doi: 10.1016/j.apm.2016.05.012

Highlights

- A novel high-order fuzzy time series method is suggested.
- In the proposed method, intersection operators are utilized to deal with the excessive number of inputs.
- Feed forward neural network is used to determine fuzzy relations. Fuzzy c-means method is employed for fuzzification.
- The membership values are used to determine fuzzy relations instead of using cluster numbers.
- The superior performance of proposed method is demonstrated in real world applications and a simulation study.