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Fuzzy time series forecasting method based on hesitant fuzzy sets

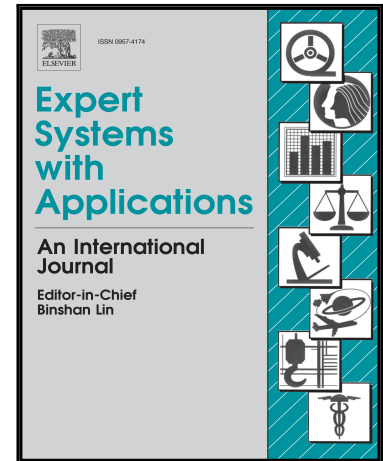
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Highlights

- We propose a fuzzy time series forecasting method using hesitant fuzzy sets.
- An aggregation operator is also proposed to aggregate hesitant fuzzy elements.
- Hesitancy is introduced by using multiple fuzzification methods.
- University of Alabama enrollments and SBI share prices are forecasted.
- Performance of method is measured in terms of MSE and AFER.

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