

Fuzzy Wavelet Model to Forecast the Exchange Rate of IDR/USD

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Abstract : The exchange rate of IDR/USD can be the indicator to analysis Indonesian economy. The exchange rate as a important factor because it has big effect in Indonesian economy overall. So, it needs the analysis data of exchange rate. There is decomposition data of exchange rate of IDR/USD to be frequency and time. It can help the government to monitor the Indonesian economy. This method is very effective to identify the case, have high accurate result and have simple structure. In this paper, data of exchange rate that used is weekly data from December 17, 2010 until November 11, 2014.

Keywords : the exchange rate, fuzzy mamdani, discrete wavelet transforms, fuzzy wavelet

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