

A multiset based forecasting model for fuzzy time series

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Abstract

Since the pioneering work of Song and Chissom (1993*a, b*) on fuzzy time series to model and forecast processes whose values are described by linguistic values, a number of techniques have been proposed by researchers for forecasting. In most of the realistic situation the duplicates of data are significant. This paper presents a new fuzzy time series method, which employs multiset theory. The historical data of daily average temperature in Taipei, Taiwan (central weather bureau 1996) are adopted to illustrate the forecasting process of the proposed method.

Keywords: Multiset, Forecasting, Fuzzy time series, Multiset relation, List.

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1. Introduction

Forecasting using fuzzy time series has been widely used in many activities. It arises in forecasting the weather, earthquakes, stock fluctuations and any phenomenon indexed by variables that change unpredictably in time. The classical time series methods can not deal with forecasting problems in which the values of time series are linguistic terms represented by fuzzy sets. Therefore in 1993, Song and Chissom proposed the concepts of fuzzy time series and outlined equations and approximate reasoning based on the fuzzy set theory introduced by Zadeh (1965). They also presented the models on time - variant and time invariant fuzzy time series [21], [22], [23] to deal with forecasting problems in which the historical data is represented by linguistic values. They asserted that all traditional forecasting methods fail when the historical enrollment data are composed of linguistic values. Sullivan and Woodall (1994) described a Markov model using linguistic values directly but with membership function of the fuzzy approach replaced by analogous probability function. Instead of complicated maximum - minimum composition operations Chen (1996) used a simple arithmetic operation for time series forecasting.

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Hwang, Chen and Lee (1998) presented a method of forecasting enrollments using fuzzy time series based on the concept that the variation of enrollment of this year is related to the trend of the enrollments of the past years. Huarng (2001) pointed out that the length of intervals will affect the forecasting accuracy rate and a proper choice of length of intervals can greatly improve the forecasting result. He presented the distribution based length approach and the average based length approach to deal with forecasting problems based on the intervals with different lengths. In recent years researchers focused on the research topic of using fuzzy time series for handling forecasting problems. A number of works have been reported on order one [2],[3],[7]-[9], [24],[25], high order [4],[5],[10],[12]-[14],single factor [2], [3], [8], [10], [24],[25], two factor [5], [7], [12]-[14] and multifactor [9] models. The formulation of fuzzy relation is one of the key issues affecting forecasting results. Li and Chen [15] proposed a forecasting model based on the hidden Markov model by enhancing Sullivan and woodall's [24] work to allow handling of two factor forecasting problems. In most of the realistic situation, we have to deal with collection of objects in which repetition of elements is significant. In this situation bags (multisets) are very useful structures. Multiset theory (Bag) was introduced by Cerf et al. [1] in 1971. Peterson [19] and Yager [26] made contributions to it. Further study was carried out by Jena et al. [11]. In this paper, we propose an efficient fuzzy time series forecasting model based on the concept of characterization of Bag to form the intervals of different length. Then based on the obtained intervals and the concept of list we present a method to deal with the temperature prediction. The remainder of this paper is organised as follows. In section 2, the basic concept of fuzzy time series is briefly introduced. In section 3, the concept of multiset is introduced and in section 4, the new forecasting model based on multiset (Bag) is proposed. Section 5 presents a performance evaluation of the model and a comparison of the results. The conclusions are discussed in section 6.

2. Fuzzy Time Series :

In the following, we briefly review some basic concepts of fuzzy time series and its forecasting frame work. The definition of fuzzy time series used in this paper was first proposed by Song and Chissom [20].

2.1. Definition. Let $Y(t)$ ($t = \dots, 0, 1, 2, \dots$), a subset of R , be the universe of discourse on which fuzzy sets $f_i(t)$ ($i = 1, 2, \dots$) are defined, and let $F(t)$ be a collection of $f_i(t)$. Then, $F(t)$ is called a fuzzy time series on $Y(t)$ ($t = \dots, 0, 1, 2, \dots$).

Song and Chissom employed a fuzzy relational equation to develop their forecasting model under the assumption that the observations at time t are dependent only upon the accumulated results of the observation at previous times, which is defined as follows.

2.2. Definition. If, for any $f_j(t) \in F(t)$, where $j \in J$, there exist an $f_i(t-1) \in F(t-1)$, where $i \in I$, and a fuzzy relation $R_{ij}(t, t-1)$, such that $f_j(t) = f_i(t-1) \circ R_{ij}(t, t-1)$, let $R(t, t-1) = \bigcup_{i,j} R_{ij}(t, t-1)$, where " \cup " is the union operator and " \circ " is the composition. $R(t, t-1)$ is called the fuzzy relation between $F(t)$ and $F(t-1)$, which can be represented using the following fuzzy relational equation: $F(t) = F(t-1) \circ R(t, t-1)$.

2.3. Definition. If we suppose that $F(t)$ is caused by $F(t-1), F(t-2), \dots$ or $F(t-m)$ ($m > 0$), then the first - order model of $F(t)$ can be expressed as $F(t) = F(t-1) \circ R(t, t-1)$ (or $F(t) = (F(t-1) \cup F(t-2) \cup \dots \cup F(t-m)) \circ R_o(t, t-m)$)

where " \cup " is the union operator and " \circ " is the composition. $R(t, t-1)$ is called the fuzzy relation between $F(t)$ and $F(t-1)$, and $R_o(t, t-k)$ is the fuzzy relation that joins $F(t)$ with $F(t-1), F(t-2), \dots$, or $F(t-k)$, where the subscript " \circ " denotes the

relationship "or". In the literature, the fuzzy relation $R_{ij}(t, t-1)$ is usually represented by a fuzzy logical relationship rule.

3. Multiset(Bag) :

In the following, we briefly review some basic concepts on Multiset (Bag) [11].

3.1. Definition. A collection of elements which may contain duplicates is called a Multiset (bag). Formally if X is a set of elements, a bag drawn from the set X is represented by a function count B or C_B defined as $C_B : X \rightarrow N$, where N represents the set of non-negative integers. For each $x \in X$, $C_B(x)$ is a **characteristic value** of x in B and indicates the number of occurrences of the elements x in B .

3.2. Definition. A list L drawn from a set X is represented by a position function P_L defined as $P_L : X \rightarrow P(N)$, where $P(N)$, denotes the power set of non-negative integers subject to the following conditions:

1. $P_L(x) = \emptyset$ iff $x \notin L$
2. $P_L(x) \cap P_L(y) = \emptyset$ for all $x \neq y \in L$
3. $P_{\lceil \rceil}(x) = \emptyset$ for each $x \in X$, where $\lceil \rceil$ is an empty set.

3.3. Definition. For any finite list L drawn from X , we define $|P_L(x)|$ is the number of occurrences of the element x in L .

Note : The notion of list can be considered as a generalization of notion of bag in the sense that the order of occurrence of elements is unimportant in the case of bag whereas in case of a list, it is significant.

3.4. Notation. Let M be a multiset from which x appearing n times in M and denoted by $x \in {}^n M$. The counts of the members of the domain and codomain vary in relation to the counts of the x co-ordinate and y co-ordinate in $(m|x, n|y)|k$, where $(m|x, n|y)|k$ denotes that x is repeated m -times, y is repeated n -times and the pair (x, y) is repeated k times. Let $C_1(x, y)$ and $C_2(x, y)$ be the count of the first and second co-ordinate in the ordered pair (x, y) respectively.

3.5. Definition. Let M_1 and M_2 be two multisets drawn from a set X . Then the **Cartesian product** of M_1 and M_2 is defined as $M_1 \times M_2 = \{(m|x, n|y)|mn : x \in {}^m M_1, y \in {}^n M_2\}$.

3.6. Definition. A sub multiset R of $M \times M$ is said to be a **multiset relation** on M if every member $(m|x, n|y)$ of R has a count $C_1(x, y)$. $C_2(x, y)$. We denote $m|x$ related to $n|y$ by $m|xRn|y$.

3.7. Example. For example, let $M_1 = \{1, 2, 2\}$ and $M_2 = \{3, 3, 3, 3\}$. $M_1 \times M_2 = \{(1|1, 4|3)|4, (2|2, 4|3)|8\}$. Consider $(1|1, 4|3)$. $C_1(x, y) = 1$ and $C_2(x, y) = 4$. Then $(1|1, 4|3)$ has a count 4.

4. The Multiset Based Forecasting Model :

In this section we present a new method for forecasting daily average temperature based on the multiset concepts. The proposed method is now presented as follows :

Step 1 : Let U be the universe of discourse, defined by $U = [D_{min} - D_1, D_{max} + D_2]$ where D_1 and D_2 are two proper positive numbers. Partition the universe of discourse into seven intervals u_1, u_2, \dots, u_7 with equal length [17].

Step 2 : Collect the historical data into a crisp set X . Construct a multiset B with all entries in ascending order. Find the characteristic value of each $x \in B$.

Step 3 : Choose u_i , $i = 1$ to 7 and $x_j \in X$ which lies in u_i . If $C_B(x_j) = 1$ then there

is no change in the interval where x_j lies. If $C_B(x_j) > 1$ and $k = \sum_j C_B(x_j)$ then re divide the interval where x_j lies into k intervals with equal length. Rename the obtained intervals as v_1, v_2, \dots, v_n where v_1, v_2, \dots, v_n are of different length.

Step 4 : Construct the fuzzy sets A_i in accordance with the intervals in step 3. Fuzzify the historical data. For n fuzzy sets, A_1, A_2, \dots, A_n can be defined on U [20] as follows:

$A_i = \sum_{j=1}^n \frac{\mu_{ij}}{v_j}$ where μ_{ij} is the membership degree of A_i belonging to v_j and is defined by

$$\mu_{ij} = \begin{cases} 1, & \text{if } j = i \\ 0.5, & \text{if } j = i - 1 \text{ or } i + 1 \\ 0, & \text{if otherwise} \end{cases}$$

Then, for a given historical datum Y_t , its membership degree belonging to interval v_i is determined by the following heuristic rules.

Rule 1 : if Y_t is located at v_1 , the membership degrees are 1 for v_1 , 0.5 for v_2 and 0 otherwise.

Rule 2 : if Y_t belongs to v_i , $1 < i < n$, then the degrees are 1, 0.5 and 0.5 for v_i, v_{i-1} and v_{i+1} , respectively and 0 otherwise.

Rule 3 : if Y_t is located at v_n , the membership degrees are 1 for v_n , 0.5 for v_{n-1} and 0 otherwise. Then, Y_t is fuzzified as A_j , where the membership degree in interval j is maximal

Step 5 : Collect the fuzzy sets into a set Y . Form a list with all entries as in the fuzzy time series. Find the position function P_L defined as $P_L : Y \rightarrow P(N)$ where $P(N)$ denotes the power set of non - negative integers.

Step 6 : Construct the multiset relation R which is a subset of $L \times L$.

Step 7 : Forecast the values by the following principles.

Principle 1: If $|P_L(A_i)| = 1$, then for $P_L(A_j) = P_L(A_i) + 1$ the forecasted value of A_j is the midvale of v_j .

Principle 2: Consider the weighted factor [Yu (2005)] and the between the actual data and the mid values of the intervals. When $|P_L(A_i)| > 1$ and the multiset relation is of the form $(A_i, A_j), (A_i, A_k), (A_i, A_l), \dots, (A_i, A_n)$ assign numbers as follows.
 $j = a_1, k = a_2, l = a_3, \dots, n = a_n$.

Then the corresponding weights are defined as $w_j = \frac{a_1}{\sum_{i=1}^n a_i}$,
 $w_k = \frac{a_2}{\sum_{i=1}^n a_i}$, $w_l = \frac{a_3}{\sum_{i=1}^n a_i}$, \dots , $w_n = \frac{a_n}{\sum_{i=1}^n a_i}$ where
 $w_j + w_k + w_l + \dots + w_n = 1$. Then the forecasted value of A_j is equal to $G_1(t) + G_2(t)$, where $G_1(t) = [m_j, m_k, \dots, m_n]$
 $[w_j, w_k, \dots, w_n]^T$ and $G_2(t) = [\text{Actual value of } A_j - \text{Average of midvalues of } m_j, m_k, \dots, m_n]$ Similarly the forecasted values for A_k, A_l, \dots, A_n .

5. Model Verification :

The experiment consisted of forecasting temperature in Taipei, Taiwan, to verify the forecasting performance of the proposed model. We compare with some existing models. In the following, we apply the proposed method to forecast the daily average temperature based on multiset context. Based on the daily average temperature from June 1, 1996 to June 30, 1996 shown in Table 5, the universe of discourse of the daily average temperature

is

$U = [26, 31]$ and the seven intervals with equal length are as follows.

$$u_1 = [26, 26.71] ; \quad u_2 = [26.71, 27.42] ; \quad u_3 = [27.42, 28.13]$$

$$u_4 = [28.13, 28.84] ; \quad u_5 = [28.84, 29.55] ; \quad u_6 = [29.55, 30.26]$$

$$u_7 = [30.26, 31].$$

We have $X = \{26.1, 27.1, 27.4, 27.5, 27.6, 27.7, 27.8, 28.4, 28.5, 28.7, 28.8, 29, 29.3, 29.4, 29.5, 29.7, 30, 30.2, 30.3, 30.5, 30.8, 30.9\}$

and the bag

$$B = \{26.1, 27.1, 27.4, 27.5, 27.6, 27.7, 27.8, 27.8, 28.4, 28.5, 28.7, 28.7, 28.8, 28.8, 29, 29, 29, 29.3, 29.4, 29.4, 29.5, 29.5, 29.7, 30, 30.2, 30.2, 30.3, 30.5, 30.8, 30.9\}$$

The characteristic values of x_j in X are given in Table 1. By step 3, the intervals of different length and the midpoints of the intervals are given in Table 2. Now the fuzzy sets are defined and the time series is fuzzified by step 4 are given in Table 3.

Based on the fuzzy time series presented in Table 3 and step 5

we have $Y = \{A_1, A_2, A_3, A_4, A_6, A_7, A_8, A_{10}, A_{13}, A_{14}, A_{15}, A_{16}, A_{17}, A_{18}\}$ and the list as $L = [A_1, A_3, A_{10}, A_{18}, A_{17}, A_{15}, A_{16}, A_{14}, A_8, A_{14}, A_{13}, A_7, A_8, A_3, A_{15}, A_8, A_{10}, A_{18}, A_{17}, A_{18}, A_8, A_4, A_2, A_3, A_2, A_6, A_4, A_{10}, A_{17}]$

The position functions P_L are as follows:

$$P_L(A_1) = \{1\}; P_L(A_2) = \{24, 26\}; P_L(A_3) = \{2, 14, 25\};$$

$$P_L(A_4) = \{23, 28\}; P_L(A_6) = \{27\}; P_L(A_7) = \{12\}; P_L(A_8) = \{9, 13, 16, 22\}; P_L(A_{10}) = \{3, 17, 29\}; P_L(A_{13}) = \{11\}; P_L(A_{14}) = \{8, 10\}$$

$$P_L(A_{15}) = \{6, 15\}; P_L(A_{16}) = \{7\}; P_L(A_{17}) = \{5, 19, 30\};$$

$$P_L(A_{18}) = \{4, 18, 20, 21\}$$

The multiset relation of order 1 obtained from step 6 is

$$R = \{(A_1, A_3), (A_2, A_6), (A_2, A_3), (A_3, A_{10}), (A_3, A_2), (A_3, A_{15}), (A_4, A_2), (A_4, A_{10}), (A_6, A_4), (A_7, A_8), (A_8, A_{14}), (A_8, A_3), (A_8, A_{10}), (A_8, A_4), (A_{10}, A_{18}), (A_{10}, A_{18}), (A_{10}, A_{17}), (A_{13}, A_7), (A_{14}, A_8), (A_{14}, A_{13}), (A_{15}, A_{16}), (A_{15}, A_8), (A_{16}, A_{14}), (A_{17}, A_{15}), (A_{17}, A_{18}), (A_{18}, A_{17}), (A_{18}, A_{17}), (A_{18}, A_{18}), (A_{18}, A_8)\}.$$

By the principles in step 7, the forecasted values are given in Table 3.

Evaluate the performance of the proposed fuzzy time series model with the forecasting results by predicting the temperature and comparing with the models of Lee et al's (2006) and Li et al (2010). The average forecasting error rate (AFER) and Mean square error (M.S.E) are used in this section to compare the forecasted accuracy rate of the daily average temperature of the proposed method with the existing models where the historical data is shown in Table 5.

$$\text{Average forecasting error rate (AFER)} = \frac{|A_i - F_i|}{n} * 100$$

$$\text{Mean square error (M.S.E)} = \frac{\sum_{i=1}^n [A_i - F_i]^2}{n} \text{ where } A_i \text{ denotes the actual temperature of}$$

day i , F_i denotes the forecasting temperature of day i and n is the number of errors respectively.

Table 3 : Forecasting Results of the Proposed Model for
June 1 to June 30,1996.

Day	Actual Temp.	Fuzzified Temp.	Forecasted Temp.	$(A_i - F_i)^2$	$\frac{ A_i - F_i }{A_i} * 100$
1	26.1	A_1	-	-	-
2	27.6	A_3	27.5975	0.000006	0.00905
3	29.0	A_{10}	29.6151	0.378469	0.12137
4	30.5	A_{18}	30.5068	0.000047	0.02258
5	30.0	A_{17}	30.1797	0.032300	0.59908
6	29.5	A_{15}	29.5514	0.002647	0.17440
7	29.7	A_{16}	29.8627	0.026484	0.54795
8	29.4	A_{14}	29.3978	0.000005	0.00726
9	28.8	A_8	28.8649	0.004212	0.22536
10	29.4	A_{14}	29.8212	0.177451	1.43282
11	29.3	A_{13}	29.3649	0.004212	0.22151
12	28.5	A_7	28.5737	0.005439	0.25877
13	28.7	A_8	28.7512	0.002627	0.17857
14	27.5	A_3	27.9212	0.177451	1.53182
15	29.5	A_{15}	30.1151	0.378469	2.08542
16	28.8	A_8	28.9627	0.026485	0.56507
17	29.0	A_{10}	29.4212	0.177451	1.45259
18	30.3	A_{18}	30.3068	0.000047	0.02273
19	30.2	A_{17}	30.3797	0.032301	0.59511
20	30.9	A_{18}	30.9514	0.002647	0.16650
21	30.8	A_{18}	30.9797	0.032301	0.58352
22	28.7	A_8	28.8797	0.032301	0.62621
23	27.8	A_4	28.2212	0.177451	1.51529
24	27.4	A_2	28.0423	0.412585	2.34426
25	27.7	A_3	27.8331	0.017729	0.48069
26	27.1	A_2	27.7151	0.378469	2.27010
27	28.4	A_6	28.5331	0.017729	0.46884
28	27.8	A_4	27.9525	0.023256	0.54856
29	29.0	A_{10}	29.6423	0.412585	2.21492
30	30.2	A_{17}	30.2068	0.000047	0.02280
				$M.S.E = 0.10115$	$AFER = 0.80323$

In Table 4 the forecasted daily average temperatures of the proposed method is compared with the existing methods.

Table 4 :(AFER)(In percentage)

Month	Lee et.al(2006)	Li.et.al(2010)	Proposed Method
June	1.44	2.2669	0.8052
July	1.59	2.5855	0.8196
August	1.26	2.5352	1.0243
September	1.89	2.9656	0.8163

Table 1: Characteristic value of $x_j \in X$

x_j	$C_B(x_j)$	x_j	$C_B(x_j)$
26.1	1	29.0	3
27.1	1	29.3	1
27.4	1	29.4	2
27.5	1	29.5	2
27.6	1	29.7	1
27.7	1	30.0	1

x_j	$C_B(x_j)$	x_j	$C_B(x_j)$
27.8	2	30.2	2
28.4	1	30.3	1
28.5	1	30.5	1
28.7	2	30.8	1
28.8	2	30.9	1

Table 2 :The intervals of different length and the midpoints of the intervals

Intervals	Midpoints	Intervals	Midpoints
$v_1=[26,26.71)$	$m_1=26.355$	$v_{10}=[28.94143,29.04286)$	$m_{10}=28.992145$
$v_2=[27.71,27.42)$	$m_2=27.065$	$v_{11}=[29.04286,29.14429)$	$m_{11}=29.093575$
$v_3=[27.42,27.775)$	$m_3=27.5975$	$v_{12}=[29.14429,29.24572)$	$m_{12}=29.195005$
$v_4=[27.775,28.13)$	$m_4=27.9525$	$v_{13}=[29.24572,29.34715)$	$m_{13}=29.296435$
$v_5=[28.13,28.3075)$	$m_5=28.21875$	$v_{14}=[29.34715,29.44858)$	$m_{14}=29.397865$
$v_6=[28.3075,28.485)$	$m_6=28.39625$	$v_{15}=[29.44858,29.55)$	$m_{15}=29.49929$
$v_7=[28.485,28.6625)$	$m_7=28.57375$	$v_{16}=[29.55,29.905)$	$m_{16}=29.7275$
$v_8=[28.6625,28.84)$	$m_8=28.75125$	$v_{17}=[29.905,30.26)$	$m_{17}=30.0825$
$v_9=[28.84,28.94143)$	$m_9=28.890715$	$v_{18}=[30.26,31)$	$m_{18}=30.63$

6. Conclusion

In this paper, we have presented a new method for forecasting the daily average temperature of the Taipei, Taiwan in which duplicates of data are significant, given in Table 5, based on the characterization of bag and multiset relations. First we compute the intervals of different length using characterization of bag. Then the daily average temperature value using list and multiset relation are forecasted. From the experimental results the proposed method provides the smallest AFER and MSE and improves on other methods using fuzzy times series forecasting methods.

Table 5 : Historical data of the daily average temperature from June 1, 1996 to September 30, 1996 in Taipei, Taiwan(*unit : $^{\circ}$ C*)

(Central weather bureau, 1996)

Month									
Day	June	July	August	September	16	28.8	28.1	27.6	28.3
1	26.1	29.9	27.1	27.5	17	29.0	28.7	27.9	28.6
2	27.6	28.4	28.9	26.8	18	30.3	29.9	29.0	28.1
3	29.0	29.2	28.9	26.4	19	30.2	30.8	29.2	28.4
4	30.5	29.4	29.3	27.5	20	30.9	31.6	29.8	28.3
5	30.0	29.9	28.8	26.6	21	30.8	31.4	29.6	26.4
6	29.5	29.6	28.7	28.2	22	28.7	31.3	29.3	25.7
7	29.7	30.1	29.0	29.2	23	27.8	31.3	28.0	25.0
8	29.4	29.3	28.2	29.0	24	27.4	31.3	28.3	27.0
9	28.8	28.1	27.0	30.3	25	27.7	28.9	28.6	25.8
10	29.4	28.9	28.3	29.9	26	27.1	28.0	28.7	26.4
11	29.3	28.4	28.9	29.9	27	28.4	28.6	29.0	25.6
12	28.5	29.6	28.1	30.5	28	27.8	28.0	27.7	24.2
13	28.7	27.8	29.9	30.2	29	29.0	29.3	26.2	23.3
14	27.5	29.1	27.6	30.3	30	30.2	27.9	26.0	23.5
15	29.5	27.7	26.8	29.5	31	-	26.9	27.7	-

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