

A Fuzzy Time Series Forecasting Model Based on Yearly Difference of the Student Enrollment Number

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Abstract—A number of forecasting models have been proposed based on fuzzy time series in the past 20 years, and forecasting accuracy rate continues to increase. This paper establishes a fuzzy time series forecasting model based on yearly difference of the student enrollment number. The method uses the yearly difference of the student enrollment number as domain to establish a fuzzy number, inverse fuzzy number and prediction formula. The forecasting process is illustrated by applying history student enrollment number of the University of Alabama, and forecasting accuracy rate is higher than that of the existing method.

Keywords— difference of enrollment number; domain; inverse fuzzy number; fuzzy time series; forecasting model

I. INTRODUCTION

Fuzzy sets theory founded by Zadeh^[1] is widely used and fruitful. The combination of fuzzy techniques and time series forecasting technique opens up new application field. Song and Chissom first proposed fuzzy time series forecasting model^[2]. Many scholars have joined this field^[5-20], and have put forward different models. The study scope has involved in student registration number prediction^[2-15], the temperature prediction^[16], the stock index prediction^[17], the exchange rate forecast^[18], data mining^[19], automobile accident prediction^[20] and et al., but the prediction accuracy is still not high. This paper uses the idea of data mining, integrated historical data yearly difference technique of Hwang and Chen and Lee^[8], inverse fuzzy numbers technique of Jilani and Burney and Ardil^[6], and forecasting model of Saxena and Sharma and Easo^[5], to propose a new time series forecasting model fuzzy. Section II describes the preliminaries; Section III gives the basic steps of a new fuzzy time series forecasting model; Section IV presents in detail the prediction process of new fuzzy time series forecasting model by applying the number of new students registered predicted

example of the University of Alabama from 1971 to 1992; Section V compares the new model with existing models; Section VI is the conclusion.

II. PRELIMINARIES

Here are the basic concepts, which are used in many literature. For example

Definition 1^[7, 8, 9] Yearly difference of historical data is defined as

$$E_i - E_{i-1} \quad (1)$$

Where E_i and E_{i-1} are the historical data in i and $i-1$ year.

Definition 2^[7] AFER (Average Forecasting Error Rate) calculation formula is

$$AFER = \frac{1}{n} \sum_{i=1}^n \frac{|E_i - F_i|}{E_i} \times 100\%$$

Where E_i and F_i are the historical data and forecasting data in i year, respectively.

Definition 3^[7] MSE (Mean Square Error) calculation formula is

$$MSE = \frac{1}{n} \sum_{i=1}^n (E_i - F_i)^2$$

Where E_i and F_i are the historical data and forecasting data in i year, respectively.

III. NEW FUZZY TIME SERIES FORECASTING MODEL

The new model is based on historical yearly difference of Hwang and Chen and Lee^[8], inverse fuzzy numbers of Jilani and Burney and Ardil^[6], and improved forecasting model of Saxena and Sharma and Easo^[5]. First, no need to create a domain interval; Second, no need to find the midpoint of each subinterval; Third, do not use yearly change percentage in historical data,

while use the yearly difference in historical data^[7]; fourth, greater adjustment for prediction formula of the inverse fuzzy numbers. A new model "a fuzzy time series forecasting model based on the yearly difference of new students registered number" is proposed. Its application steps are following.

Introduce the application steps of the new model and compare with existing models based on the prediction question of new students enrollment number of the University of Alabama from 1971 to 1992, and exhibit application steps of "a fuzzy time series forecasting model based on new student enrollment number difference" in detail.

Step 1 List historical data tables

The enrollment numbers of new students in University of Alabama from 1971 to 1992 are shown in Table 1^[2].

Step 2 Calculate yearly differences of historical data

Apply formula (1) to calculate new student enrollment number difference in the University of Alabama from 1971 to 1992^[7], for example $d_{1972} = E_{1972} - E_{1971} = 13563 - 13055 = 508$.

So calculate yearly difference for each year from 1972 to 1992 $d_i (i = 1972, 1973, \dots, 1992)$, fill in Table 1. This work has been done by Hwang and Chen and Lee^[8] and Sah and Degtiarev and MIEEE^[9].

TABLE I THE FORECASTS

Year	Enrollment E_i	Element d_i	Forecast F_i	$E_i - F_i$	$(E_i - F_i)^2$	$ E_i - F_i /E_i$
1971	13055					
1972	13563	508	13563	0	0	0.000000
1973	13867	304	13867	0	0	0.000000
1974	14696	829	14695	1	1	0.000068
1975	15460	764	15460	0	0	0.000000
1976	15311	-149	15311	0	0	0.000000
1977	15603	292	15603	0	0	0.000000
1978	15861	258	15861	0	0	0.000000
1979	16807	946	16796	1	1	0.000059
1980	16919	112	16919	0	0	0.000000
1981	16388	-531	16388	0	0	0.000000
1982	15433	-955	15432	1	1	0.000065
1983	15497	64	15497	0	0	0.000000
1984	15145	-352	15144	1	1	0.000066
1985	15163	18	15163	0	0	0.000000
1986	15984	821	15982	2	4	0.000125
1987	16859	875	15859	0	0	0.000000
1988	18150	1291	18150	0	0	0.000000
1989	18970	820	18970	0	0	0.000000
1990	19328	358	19327	1	1	0.000052
1991	19337	9	19337	0	0	0.000000
1992	18876	-146	18874	2	4	0.000106
AFER						0.0026%
MSE					1	

Step 3 Establish a discrete domain D

Establish a discrete domain D based on yearly difference of historical data as element, as follows:

$$D = \{d_{1972} = 508, d_{1973} = 304, d_{1974} = 829, \\ d_{1975} = 764, d_{1976} = -149, d_{1977} = 292, \\ d_{1978} = 258, d_{1979} = 946, d_{1980} = 112, \\ d_{1981} = -531, d_{1982} = -955, d_{1983} = 64, \\ d_{1984} = -352, d_{1985} = 18, d_{1986} = 821, \\ d_{1987} = 875, d_{1988} = 1291, d_{1989} = 820, \\ d_{1990} = 358, d_{1991} = 9, d_{1992} = -461\}.$$

This domain has four characteristics: the year is order, the yearly differential is element, the element is a real number and a discrete domain.

Step 4 Establish inverse fuzzy number of consecutive years

Establish inverse fuzzy numbers of consecutive years

based on domain D, as follows:

$$\left. \begin{aligned} v_{1972} &= \frac{1 + 0.0001}{\frac{1}{d_{1972}} + \frac{0.0001}{d_{1973}}}, \\ v_{\alpha} &= \frac{0.0001 + 1 + 0.0001}{\frac{0.0001}{d_{\alpha-1}} + \frac{1}{d_{\alpha}} + \frac{0.0001}{d_{\alpha+1}}}, 1973 \leq \alpha \leq 1991, \\ v_{1992} &= \frac{0.0001 + 1}{\frac{0.0001}{d_{1991}} + \frac{1}{d_{1992}}}. \end{aligned} \right\} \quad (2)$$

Step 5 Establish a new forecasting formula to forecast

The forecasting formula of this model is:

$$F_{\alpha} = E_{\alpha-1} + v_{\alpha}, (\alpha = 1972, 1973, \dots, 1992). \quad (3)$$

Apply real number discrete domain and inverse fuzzy numbers formula (2) and forecasting formula (3) to forecast the enrollment number of new students in the

University of Alabama from 1972 to 1992, for example

$$v_{1972} = \frac{1 + 0.0001}{\frac{1}{d_{1972}} + \frac{0.0001}{d_{1973}}} = \frac{1.0001}{\frac{1}{508} + \frac{0.0001}{304}} = \frac{1.0001}{0.001968503937 + 0.000000328947} = \frac{1.0001}{0.001968832884} = 508$$

$$F_{1972} = E_{1971} + v_{1972} = 13055 + 508 = 13563$$

Fill in table 1 the forecasting results of new students enrollment number in the University of Alabama from 1972 to 1992, the forecasting error, the forecasting variance, the forecasting error rate, et al. Then calculate the mean forecasting error rate AFER and mean square error MSE and fill in Table 1.

IV. COMPARISON WITH EXISTING MODELS

Forecast the results and compare different forecasting results by using existing different forecasting model of fuzzy time series with this model to examine the merits of this model, namely the application of the models in references [2], [4], [10], [12], [7], [6], [13], [14], [5], [11], [15] and the model proposed in this paper to forecast new students enrollment number in the University of Alabama. The results obtained are shown in Table 2-1 and Table 2-2, (where most of the content is taken from the Table 6 in reference [5], a small part taken from the Table VI in the reference [6]). The forecasting models respectively proposed by Saxena and Sharma and Easo [5], and Stevenson and Porter [7] are good after evaluating the merits of forecasting models by applying forecast data and AFER (average prediction error rate) and MSE (mean square error). The results of fuzzy time series forecasting model presented in this paper are better than existing models.

TABLE 2 COMPARISON OF DIFFERENT FORECASTING MODELS[5],[6]

Year	Enrollments	Chen[12]	Stevenson, Porter[7]	Saxena, Sharma, Easo[5]	Hwang, Chen, Lee[11]	Huang[15]	Proposed Model
1971	13055	-	-	-	-	-	-
1972	13563	-	13410	13486	-	14000	13563
1973	13867	-	13932	13896	-	14000	13867
1974	14696	14500	14664	14698	-	14000	14695
1975	15460	15500	15423	15454	-	15500	15460
1976	15311	15500	15847	15595	16260	15500	15311
1977	15603	15500	15580	15600	15511	16000	15603
1978	15861	15500	15877	15844	16003	16000	15861
1979	16807	16500	16773	16811	16261	16000	16796
1980	16919	16500	16897	16916	17407	17500	16919
1981	16388	16500	16341	16425	17119	16000	16388
1982	15433	15500	15671	15657	16188	16000	15432
1983	15497	15500	15507	15480	14833	16000	15497
1984	15145	15500	15200	15214	15497	15500	15144
1985	15163	15500	15218	15184	14745	16000	15163
1986	15984	15500	16035	15995	15163	16000	15982
1987	16859	16500	16903	16861	16384	16000	15859
1988	18150	18500	17953	17965	17659	17500	18150
1989	18970	18500	18879	18964	19150	19000	18970
1990	19328	19500	19303	19329	19770	19000	19327
1991	19337	19500	19432	19378	19928	19500	19337
1992	18876	18500	18966	18984	15837	19000	18874
AFER	3.22%	1.52%	0.57%	0.34%	2.44%	1.53%	0.0026%
MSE	423027	86696	21575	9169	226611	86694	1

V. CONCLUSION

In this paper, we establish a new model based on data mining theory by integrating yearly difference of historical data in Hwang and Chen and Lee [8], inverse fuzzy numbers in Jilani and Burney and Ardil [6], and forecasting models in Saxena and Sharma and Easo [5], et al. This new model provides minimal AFER and MSE, but here only study training samples and lack the study of test samples. We expect to develop fuzzy time series forecasting methods with not only a high prediction accuracy of training samples and that of the test samples.

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