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ON ESTIMATION OF UNKNOWN PARAMETERS FOR NONSTATIONARY LINEAR PROCESSES BY USING FUZZY TIME SERIES

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Abstract

In this paper, the estimation of unknown parameters for nonstationary autoregressive model will be study by using fuzzy time series concept. We get the forecasted observations of fuzzy observations which based on the generated observations which follow the nonstationary autoregressive model. The comparison between the estimators results in the case of generated observations and in the case of forecasted observations be thoughtful.

Keywords and phrases: fuzzy time series, first-order autoregressive model, fuzzy observations, fuzzy logical relationships, nonstationary time series.