

1. Record Nr.	UNINA9910299565403321
Autore	Soto Jesus
Titolo	Ensembles of Type 2 Fuzzy Neural Models and Their Optimization with Bio-Inspired Algorithms for Time Series Prediction // by Jesus Soto, Patricia Melin, Oscar Castillo
Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Springer, , 2018
ISBN	3-319-71264-0
Edizione	[1st ed. 2018.]
Descrizione fisica	1 online resource (VIII, 97 p. 101 illus., 73 illus. in color.)
Collana	SpringerBriefs in Computational Intelligence, , 2625-3712
Disciplina	519.55
Soggetti	Computational intelligence Artificial intelligence Computational Intelligence Artificial Intelligence
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references and index.
Sommario/riassunto	This book focuses on the fields of hybrid intelligent systems based on fuzzy systems, neural networks, bio-inspired algorithms and time series. This book describes the construction of ensembles of Interval Type-2 Fuzzy Neural Networks models and the optimization of their fuzzy integrators with bio-inspired algorithms for time series prediction. Interval type-2 and type-1 fuzzy systems are used to integrate the outputs of the Ensemble of Interval Type-2 Fuzzy Neural Network models. Genetic Algorithms and Particle Swarm Optimization are the Bio-Inspired algorithms used for the optimization of the fuzzy response integrators. The Mackey-Glass, Mexican Stock Exchange, Dow Jones and NASDAQ time series are used to test of performance of the proposed method. Prediction errors are evaluated by the following metrics: Mean Absolute Error, Mean Square Error, Root Mean Square Error, Mean Percentage Error and Mean Absolute Percentage Error. The proposed prediction model outperforms state of the art methods in predicting the particular time series considered in this work. .

