

Abstract

The effect of Rupiah's exchange value towards foreign currency has a great impact in many sectors, especially for business men that deal their transactions with foreign currencies. That's why the business men must be able to predict the value shifting of currency exchange value so that they can evade negative impact towards their companies. Time Series prediction is one of the methods that can be used to predict. It use data from previous time to gain prediction value for the future. This final project examine the implementation of Backpropagation Artificial Neural Network. However, the difficulties in finding the optimal number of Hidden Neuron in Backpropagation network became a different matter. This final project find the number of Hidden Neuron in the network to give predictions with the best accuracy using K-means Greedy.

Keywords : *Time Series, Backpropagation, Hidden Neuron, K-means Greedy*