

Abstract

Indonesian Rupiah's exchange value against foreign currency especially US Dollar are changing periodically. Many investors having second thoughts to invest their money if rupiah's exchange value is fluctuating all the time. Forecasting the constant fluctuation of Rupiah, the concept of data time series can be used. It means that to forecast exchange value after day 1, data from previous day shall be used.

NEFPROX, one of topic from Soft Computing, can be used to find the best continuous pattern of input and output data pairs of data time series so that it can be used in a case of forecasting. By means of preprocessing certain data added with Evolutionary Programming method, the accuracy of the test should reach 99.6%.