

## **Abstract**

The weather forecast is the important thing because the weather is influential about quality of growth in various kinds of food, they are vegetables and fruits include chili. Quality of growth is also influence of price of chili. Therefore, we need to approxiamting of both. By using time series approach which by doing algoritma soft computing the price of chili can achieve. This thesis, she will use algoritma hybrid exponential generalised auregressive conditional heteroskedarticy (EGARCH) and Artifical Neural Network (ANN). By using this algoritma, it will predicted the price of chili, rainfall, and also relation between weather and rainfall. Based on the price of the data, the EGARCH that used EGARCH (1,1) it will optimaze by using backpropagation Artifical Neural network (ANN) with the pattern (1:3,4) produce MSE 0.242.

**Keywords:** EGARCH, ANN, forecast, Hybrid, MSE