

Abstract

Prediction assess foreign currency or referred as Forex (Foreign Exchange), non new matter. In This Time Fuzzy Logic applicable to assist and take decision for invesment in market Forex. Fuzzy is a correct mapping method an input space into an output space. Mapping earn conducted by several function, one of them is Linear Member Function . In this final task, writer use Linear Member Function with historical data focus two market instrument and some indicator to predict future value Currency at Oanda Foreign Exchange Company. Using of this method relied on Tingkat Harga Relatif theory, that is the increasing of prices in a state cause the depreciation of that state money, or high inflation rate at one state will push to weaken their currency. In this case we use historical data of gold and USD-JPY movement to support the theory.

The Purpose of this final task is using Fuzzy Logic with Linear Member Function for prediction the direction and the movement Forex in the future.

Keywords: *prediction, fuzzy logic, foreign exchange, linear representation*