Abstract

Forms of investment gold, including a safe choice because gold is resistant to inflation (zero inflation effect) and can be used for the collection and jewelry. However, fluctuations in gold price increases and decreases also rated quite high, so that at any given moment the gold price could rise drastically and specific when gold prices also can be decreased drastically as well. Many investors are hesitant to invest if the price of gold has always fluctuated. To predict the gold price fluctuated, the concept can be used time series data . That is, to predict the gold price in the next month, the data used in the preceding months.

NEFPROX, one of the method in Soft Computing can be used to find the best continuous pattern of pairs of data input and output time series data that can be used in case of prediction. By doing preprocessing certain data and plus with methods of Differential Evolution, accuracy against testing which conducted could reach 99.94%.

Keyword : gold price , data time series, preprocessing, NEFPROX ,
Differential Evolution.