

ABSTRACT

Artificial Neural Network (ANN) is one of computing technique which inspired by neural network of human's brain. ANN works alike human's neural network, hence the computer can think like human in making decision process. Likewise, ANN also has learning process.

The effect of monetary crisis which knocked Indonesia down since 1998 still can be found nowadays in social life. Rising of petroleum's cost has also known as a factor in make people more miserable. Whereas the exchange value of US Dollar still not finds the stability point yet and lean to be weak. If the rates can be predicted earlier then some business's decision can be made more precisely, like when the correct time to sell and buy.

The method used in predicting value of US Dollar in this final project is Neuro-fuzzy with Modified Adaptive Neuro-fuzzy Inference System (Mod_ANFIS) architecture. On examination, this system can produce predicting result with less error which can be accepted by business actor.

Keywords: Artificial Neural Network (ANN), Neuro-fuzzy, Modified Adaptive Neuro-fuzzy Inference System (Mod_ANFIS).