

## TIME SERIES MODELING BASED ON FUZZY ANALYSIS OF POSITION-BINARY COMPONENTS OF HISTORICAL DATA

**Rzayev Ramin**

The main scientist of Institute of Control Systems of Azerbaijan Academy of Science  
*Azerbaijan, AZ1141, Baku, 9 B. Vahabzade str.*

**Jamalov Zeynal**

Associate professor of Baku State University  
*Azerbaijan, AZ1148, Baku, 23 Zahid Khalilov str.*

**Mehdiyev Tahir**

Post-graduate student in Institute of Control Systems of Azerbaijan National  
Academy of Science  
*Azerbaijan, AZ1141, Baku, 9 B. Vahabzade str.*

**Hasanov Vasif**

Post-graduate student in Institute of Control Systems of Azerbaijan National  
Academy of Science  
*Azerbaijan, AZ1141, Baku, 9 B. Vahabzade str.*

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It is offered new predictive models of volatile time series based on fuzzy analysis of position-binary components of historical data. One of the distinctive features of the proposed models are rules fuzzification of historical data and defuzzification of fuzzy forecasts. In the context of this study, we propose a new criterion for assessing the adequacy of a model based on the use of the Hamming metric, which is on par with classical statistical evaluation criteria was used to evaluate the results.

**Keywords:** time series, fuzzy set, fuzzy prediction, fuzzy relation, point estimation, Hamming distance

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