UNIVERSITI TEKNOLOGI MARA

FUZZY TIME SERIES SLIDING WINDOW MODEL FOR RAINFALL FORECASTING

SITI NOR FATHIHAH BINTIAZAHARI

Thesis submitted in fulfillment of the requirements for the degree of Master of Science

Faculty of Computer & Mathematical Sciences

December 2017

ABSTRACT

Fuzzy time series (FTS) is popular among researchers to forecast rainfall. The division group of interval (u_i) in FTS is one of the critical factors that affect the accuracy of forecasting result. Most of the previous studies used the same division group of u> which is 4, 3, and 2. This study defined the most suitable division group of u, from several division groups, to obtain S_i. The selection of division group w, is done by defining the average of RMSE that is calculated after each division groups of *u*, is used and tested to the rainfall data. Rainfall data from four Perlis gauge station are selected and deployed in this study which are taken from Department of Irrigation and Drainage (DID). Then, the forecasted rainfall results are validate using RMSE to choose the smallest average RMSE. The chosen division groups of *u*, is applied in FTSSW model. At the same time, FTS is combined with Sliding Window Algorithm (SWA) to enhance the model. Several enhancements made to SWA is the second objective in this study. SWA is enhanced by defining the value of temporal prediction (TP) to be fuzzified to S,. Then, the S_i of TP values are defuzzified to the forecasted rainfall values based on the if-then rules which also analysed the trend of fuzzified TP values. Hence, both the enhanced models are combined to propose the fuzzy time series sliding window (FTSSW) model to forecast rainfall. Then the proposed model is validated, using two types of error measurement, which are root mean squared error (RMSE) and relative geometric root mean squared error (relative GRMSE). The result of of RMSE and relative GRMSE of FTSSW model is compared to SWA by Kapoor and Bedi (2013). Result show that the proposed model, FTSSW, is better and produces satisfactory forecasting result compared to the previous methods of SWA, according to the smallest value of RSME and relative GRMSE. The FTSSW model is suggested be tested with other types of data for forecasting.

ACKNOWLEDGEMENTS

Firstly, I wish to thank God for giving me the opportunity to embark on my master's degree and for enabaling me to complete this long and challenging journey successfully. My gratitude and thanks goes to my supervisor, Dr Rizauddin Saian, who gave me countless encouragements, guidance and support along the journey of completing of this research. Also thanks to my second and third supervisor, Dr Shukor Sanim Mohd Fauzi and Prof. Madya Dr Mahmod Othman for their guidance and motivational words throughout this research.

My appreciation goes to the Department of Irrigation and Drainage (DID), Faculty of Computer and Mathematical Sciences who provided the facilities and assistance during sampling. Special thanks to my friends especially the Postgraduate students of UiTM (Perlis) for your opinions and suggestions.

Finally, this thesis is dedicated to the loving memory of my very dear late father and my mother for the vision and determination to educate me. This piece of victory is dedicated to both of you. Alhamdulilah.

This research work was supported by the Ministry of Education (MOHE), "Long Term Research Grant (LRGS) (UUM/RIMPC/P-30)".

Thank you.

TABLE OF CONTENTS

	Page
CONFIRMATION BY PANEL OF EXAMINERS	ii
AUTHOR'S DECLARATION	iii
ABSTRACT	iv
ACKNOWLEDGEMENTS	v
TABLE OF CONTENTS	vi
LIST OF TABLES	viii
LIST OF FIGURES	ix
LIST OF ABBREVIATIONS	xi

СНА	PTER (ONE: INTRODU	CTION			1			
1.1	Proble	em Statement				4			
1.2	Objective of Study								
1.3	Scope	Scope of Study							
1.4	Signif	Significance of Study							
1.5	Organization of Study								
1.6	Summ	ary				8			
CHA	PTER	TWO: LITERAT	URE REVIEW			9			
2.1	Introduction								
2.2	Forecasting Rainfall Distribution								
2.3	FTS for Forecasting								
	2.3.1	Fundamental	Concept	of	FTS	13			
	2.3.2	Enhancement	of	FTS	Model	14			
2.4	Sliding Window								
	2.4.1 Forecasting Based on Sliding Window								
2.5	Sumn	nary				21			
			•						

СНАР	TER T	HREE:	FUZZ	Y TIME	SERIES	SLIDIN	IG WIN	NDOW	23
3.1	Introduction								23
3.2	Propos	ed Mod	el for R	ainfall Foi	recasting				23
3.3	Enhanc	cement	of	f FI	TS	and	SWA	Mo	del 25
	3.3.1	Enhanc	ement		of	FTS		Model	25
	3.3.2	Enhanc	ements	of SWA					28
3.4	FTSSW Model							29	
	3.4.1	Phase	1: Data	Collection	n and Sel	ection			30
	3.4.2 Phase 2: Forecasting Rainfall Using FTSSW Model					32			
	3.4.3	Phase 3	3: Mode	el Validati	on				55
3.5	Summa	ary							57
СНАР	TER F	OUR: I	RESUL	TS AND	DICSUS	SSION			58
4.1	Introdu	uction							58
4.2	Case Study								58
4.3	Selecti	on	of	Division	Grou	ips c	of I	nterval,	и, 59
	4.3.1	Rainfal	l Data f	from Abi I	Kg. Bahr	u			60
	4.3.2	Rainfal	l Data f	from Kg. I	Behor La	teh			61
	4.3.3	Rainfal	l Data f	from Arau					63
	4.3.4	Rainfal	l Data i	from Ulu I	Pauh				64
4.4	Summ	ary							67
CHAF	PTER F	TVE: C	CONCL	USION A	ND RE	COMMI	ENDAT	ION	68
5.1	Introdu	uction							68
5.2	Summary of Study						68		
5.3	Contributions of Study						70		
5.4	Limitations of Study						70		
5.5	Future Work						71		
REFE	RENC	ES							73
APPENDICES					79				
AUTH	IOR'S	PROFI	LE						89