

**KNOWLEDGE INTEGRATION IN CURRENCY PREDICTION
USING A TRANSDUCTIVE INFERENCE THROUGH PAST
DATA SETS**

By

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STATEMENT BY THE AUTHOR

I hereby declare that this submission is my own work and to the best of my knowledge, it contains no material previously published or written by another person, not material which to a substantial extent has been accepted for the award of any other degree or diploma at any educational institution, except where due acknowledgement is made in the thesis.

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ABSTRACT

Knowledge integration in currency prediction using a transductive inference
through Past Data Sets

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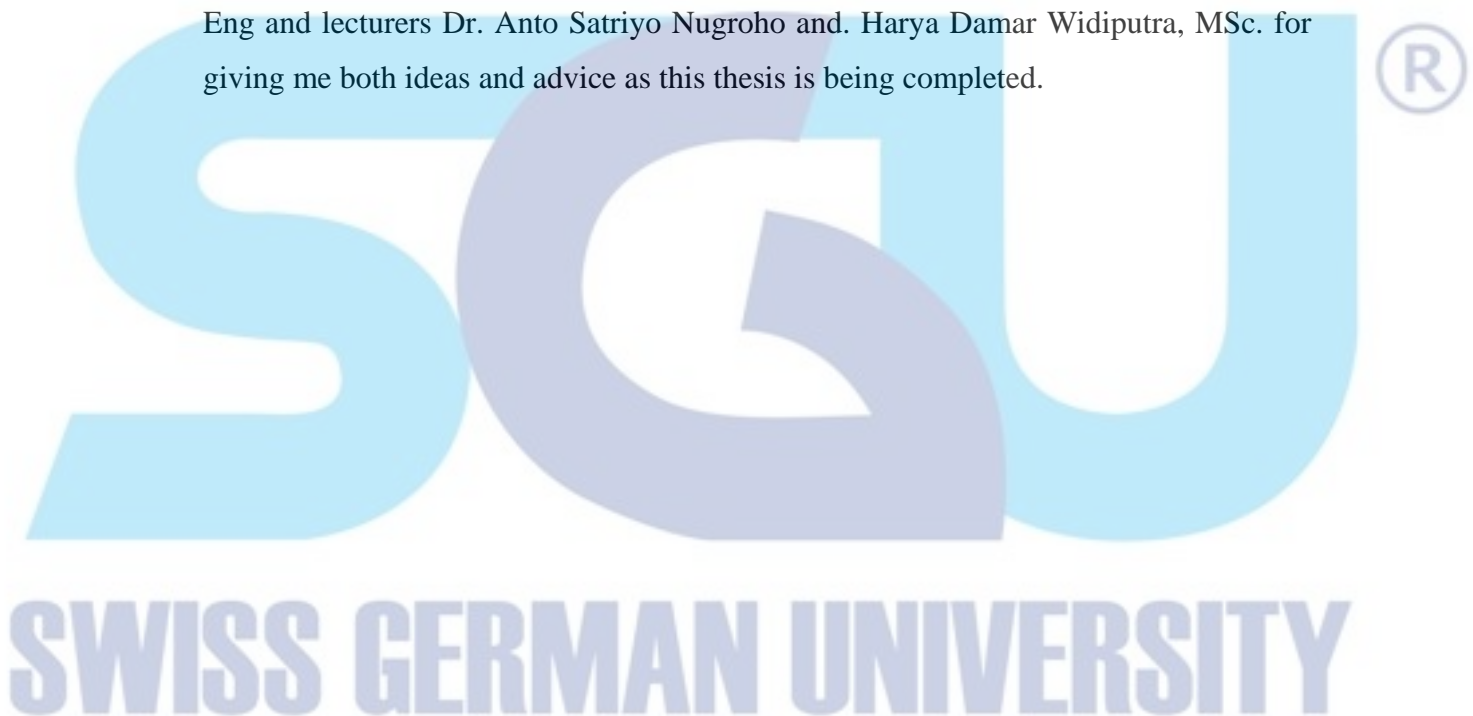
Dr. Lukas, ST, MAI, Thesis Advisor

Ever since the general move towards a floating exchange rate has been made by many countries, researchers attempted to find ways of explaining trends and movements. This thesis attempts to explain such trends by using the Polynomial Regression Based Transductive Learning algorithm into multi series of currency pairings, using multi series data in inferring to past currency trends. Firstly, the original algorithm is analyzed for modification to multi series data, and then currency data is prepared and used. Secondly, the modified algorithm is tested with the original algorithm to assess its accuracy. The results, however, proved that the modified algorithm suffers in accuracy when compared to its original counterpart. Hence, Polynomial Regression Based Transductive Learning algorithm has not produced the expected result for multi series regression for currency series.

DEDICATION

I dedicate this thesis to firstly my family for providing the author the opportunity to be educated in SGU. Without their support, both personally and financially, I would not be at this stage by now.

I would also dedicate this thesis to my adviser Dr. Lukas, co-adviser Dipl.-Inf. Kho I Eng and lecturers Dr. Anto Satriyo Nugroho and. Harya Damar Widiputra, MSc. for giving me both ideas and advice as this thesis is being completed.



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TABLE OF CONTENTS

STATEMENT BY THE AUTHOR.....	2
ABSTRACT.....	3
DEDICATION.....	4
ACKNOWLEDGEMENTS.....	5
CHAPTER 1 – INTRODUCTION.....	9
CHAPTER 2 – LITERATURE REVIEW.....	14
CHAPTER 3 – METHODOLOGY.....	22
CHAPTER 4 – RESULT & DISCUSSION.....	27
CHAPTER 5 – CONCLUSION AND RECOMMENDATION.....	42
GLOSSARY.....	43
REFERENCES.....	47
APPENDICES.....	49
CURRICULUM VITAE.....	69

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