

ABSTRAK

Iffah Norma Hidayati, 2022, *Peramalan Laju Inflasi di Indonesia Menggunakan Metode Average Based Fuzzy Time Series Markov Chain*, Proposal Skripsi, Program Studi Statistika, Universitas Muhammadiyah Semarang. Pembimbing: I. M. Al Haris, M.Si., II. Tiani Wahyu Utami, M.Si.

Inflasi merupakan indikator untuk mengukur sebuah kestabilan pertumbuhan ekonomi disuatu negara yang dapat menyebabkan masalah ekonomi makro. Inflasi yang tidak stabil berdampak negatif terhadap kesejahteraan masyarakat, sehingga pengendalian inflasi menjadi penting bagi suatu negara. Peramalan diperlukan untuk memantau pergerakan laju inflasi yang akan datang. Metode yang digunakan dalam penelitian ini adalah *average based fuzzy time series markov chain* karena metode tersebut mampu memperoleh nilai interval yang sesuai dan mampu mendapatkan nilai akurasi yang baik. Hasil penelitian ini menunjukkan bahwa peramalan laju inflasi di Indonesia menggunakan metode *average based fuzzy time series markov chain* menghasilkan peramalan laju inflasi pada Juni 2022 sebesar 3.62% dan didapatkan nilai MAPE sebesar 0.15% atau tingkat akurasi mencapai 99.85%.

Kata kunci: Akurasi, *Average based fuzzy time series markov chain*, Inflasi, Peramalan.

ABSTRACT

Iffah Norma Hidayati, 2022, Forecasting the Inflation rate in Indonesia using the Average Based Fuzzy Time Series Markov Chain Method, Thesis Proposal, Statistics Study Program, University of Muhammadiyah Semarang, Supervisor: I. M. Al Haris, M.Si., II. Tiani Wahyu Utami, M.Si.

Inflation is an indicator to measure the stability of economic growth in a country that can cause macroeconomic problems. Unstable inflation negatively affects people's well-being, so controlling inflation is important for a country. Forecasting is necessary to monitor the movement of the upcoming inflation rate. The method used in this study is the average based fuzzy time series markov chain because the method is able to obtain the appropriate interval value and is able to get a good accuracy value and by using the average based fuzzy time series markov chain it stores data in the end and then generates a new value. which will be shown in the future, the resulting output is the result of the forecasting. The advantage of this time series method is that it does not require assumptions compared to other forecasting methods. The results of this study show that forecasting the inflation rate in Indonesia using the average fuzzy time series markov chain method resulted in a forecasting of the inflation rate in June 2022 of 3.50% and an MAPE value of 5.3% or an accuracy rate of 94.7%.

Keyword: *Accuracy, Average based fuzzy time series makrov chain, Forcasting, Inflation.*

