

Adapting some statistical methods to analyze TDS in drinking water

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ABSTRACT

In this study, numerous statistical models were used including the Box-Jenkins models with several stages to build and forecasting the best model in the analysis of time series. Modern methods in time series analysis including fuzzy logic and fuzzy sets, have appeared as the most important alternatives to classical statistical methods. They have a mechanical ability to find solutions because they do not require the availability of classical model conditions, which are difficult to achieve in most cases.

This paper aims to find the best method to analyze the behavior of pollution rates by studying Box-Jenkins and high order fuzzy time series methods. Then, an adaptation has conducted between the two methods as a proposed procedure on chemical examined data for total dissolved solids in drinking water for Baghdad city. The data are recorded from January 2004 to December 2018. These methods are compared in details through statistical criteria RMSE, MAE, MAPE.

Keywords: ARIMA, high order fuzzy, TMF, PSO, prediction, criterion.

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1. Introduction

Statistics science has prioritized the forecasting of time series for foreseeing the future through prediction theory and methods of forecasting techniques. The idea of documenting the historical data for phenomena in all fields using these data in forecasting is one of the most important statistical bases. A lot of statistical techniques have been used in this field, such as regression analysis, Box-Jenkins models etc., which were prevalent. Due to the great interest in the field of inaccuracies existing in various fields, the fuzzy has emerged to mimic human thinking, which depends on contrastive degrees. Fuzzy groups have found successful applications in many fields.

Fuzzy logic is a technique with the ability to find solutions for various scientific and human problems. The most important modern techniques for the application of this logic is the idea of fuzzy time series. It was proposed by the researchers' Song and Chissom in 1993 as an alternative to classical methods, which gives effective results as compared with classical statistical techniques [1].

The goal of the paper is to analyze the behavior of pollution rates in drinking water for Baghdad city by using the Box-Jenkins and high order fuzzy time series methods. An adaptation the two methods as a modified technique was employed to improve the adequacy of the model. It has taken a series of monthly chemical examinations for the total dissolved solids (TDS) from January 2004 to December 2018 for drinking water in Baghdad city. The best method is found in several comparative criteria based on RMSE, MAE, and MAPE.

2. Methodology

2.1. Box-Jenkins method

The autoregressive model (AR) represents the correlation of the current observations of the time series with previous observations of the same series and can be written as follows:

$$Z_t = \phi_1 Z_{t-1} + \phi_2 Z_{t-2} + \dots + \phi_p Z_{t-p} + a_t \quad \dots (1)$$

It can be denoted as AR(p) and p represents the model's order. Accordingly, Z represents the series observations and ϕ represents the parameters of the model.

The moving average model (MA) is a correlation of the current observations of the time series with the same series error as previous observations and the general equation:

$$Z_t = a_t - \theta_1 a_{t-1} - \theta_2 a_{t-2} - \dots - \theta_q a_{t-q} \quad \dots (2)$$

It is denoted as MA(q) and q represents the model's order. Accordingly, θ represents the parameters of the model.

The mixed model autoregressive-moving average denoted as ARMA(p,q) is the correlation of the current time series values with previous values of the same series. Also, it includes the correlation of the series values with the same series error of previous observations as follows:

$$Z_t - \phi_1 Z_{t-1} - \phi_2 Z_{t-2} - \dots - \phi_p Z_{t-p} = a_t - \theta_1 a_{t-1} - \theta_2 a_{t-2} - \dots - \theta_q a_{t-q} \quad \dots (3)$$

Where (p, q) stands for the model order, and the model above represents the non-seasonal part or the so-called regular part for the time series.

Most studies have proven that autoregressive integrated moving average models (ARIMA) have superiority in all applied fields in model identification and time series prediction. For these models transformation, the time series has the stationarity feature. It is realized by taking a number of differences d for non-stationary time series where the degree of differences d is given, and $w_t = \nabla^d Z_t$ for transforming it into a stationary series. The ARIMA(p, d, q) model can be written as [2, 3]:

$$\left. \begin{aligned} \phi_p(B)w_t &= \phi_p(B)\nabla^d Z_t = \theta_q(B)a_t, & a_t &\sim WN(0, \sigma^2) \\ \text{OR } \phi_p(B)(1-B)^d Z_t &= \theta_q(B)a_t, & a_t &\sim WN(0, \sigma^2) \end{aligned} \right\} \dots (4)$$

2.2. Building the Box-Jenkins method

The Box-Jenkins (B-J) method is used to represent and analyse stationary or non-stationary time series, for seasonal and non-seasonal types. It can predict future values of the phenomenon by applying models of this method in the process of building the model of the time series. It includes identification the series and determines the appropriate model using some suitable criteria for this stage with estimation and prediction processes [2, 4].

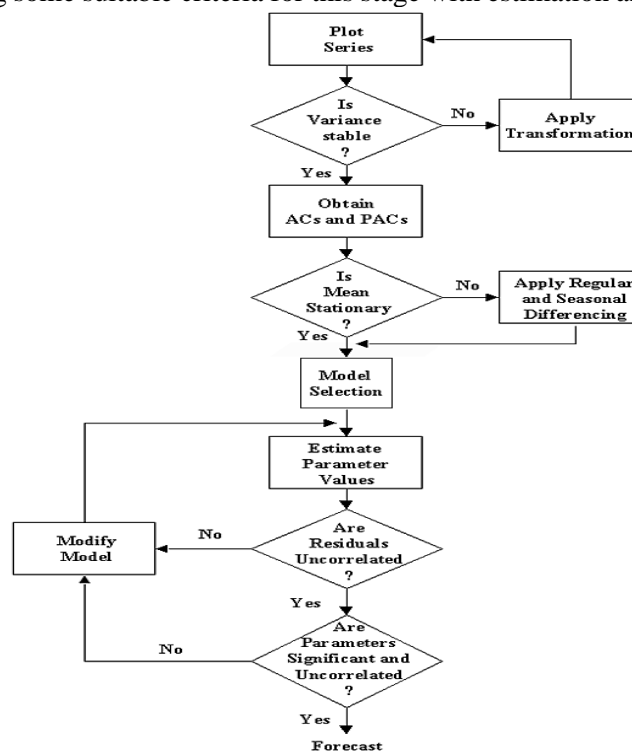


Figure1. Box-Jenkins model building stages algorithm

The Box Jenkins methodology is one of the most important methods for predicting time series. It was presented by researchers Box & Jenkins in 1970, as one of the most used methods in the analysis of the time series. This method is based on several stages:

- Stationary check stage of time series and application of transformation conversions needed to make them stationary.
- Determination of the appropriate model within the ARIMA models.
- Estimation of selected model parameters by one of the estimation methods.
- Diagnosis checking to investigate its feasibility for the time series.
- Forecasting using the selected model.

Figure 1 illustrates the model-building algorithm for B-J method [5].

2.3. Statistical criteria

A number of statistical criteria is used to differentiate between time series models. Then, it has selected the model order that corresponds to the lowest value for each criterion, including [4, 6]:

- **Root square for mean square error**

The mathematical equation of root square for mean square error denoted by RMSE is:

$$RMSE = \sqrt{\frac{\sum \hat{a}_t^2}{n}} = \sqrt{MSE} \quad , \hat{a}_t^2 = (Z_t - \hat{Z}_t)^2 \quad \dots (5)$$

Where,

MSE represent mean square error.

- **The mean absolute error (MAE)**

The mean absolute error can be written as:

$$MAE = \frac{\sum |\hat{a}_t|}{n} \quad , \hat{a}_t = Z_t - \hat{Z}_t \quad \dots (6)$$

- **Mean absolute percentage error**

The mathematical equation for mean absolute percentage error (MAPE) is determined by:

$$MAPE = \frac{\sum (|\hat{a}_t|/Z_t)}{n} \times 100 \quad \dots (7)$$

2.4. Fuzzy time series

Fuzzy time series are modern methods of prediction that were proposed by Song and Chissom in 1993 through their research reported [7]. They introduced the definition of fuzzy time series models and their most important features. Some definitions for fuzzy time series models are based on the following [8, 9]:

- Definition (1): Fuzzy time series

If we had $Z(t)$ and $t = (\dots, 0, 1, 2, 3, \dots)$ as sets of real number, a universe of discourse can be defined with the fuzzy sets $f_i(t)$, $i = (1, 2, 3, \dots)$. However, $F(t)$ is a time series defined within the specified period $f_i(t)$. In this case, $F(t)$ is a fuzzy time series on $Z(t)$ and $f_i(t)$, $i = (1, 2, 3, \dots)$ which are linguistic values of the linguistic variable are $F(t)$.

- Definition (2): To establish fuzzy logic relationship (FLR), suppose that $F(t-1)=A_i$. So, the relationship between the two consecutive observations $F(t)$ and $F(t-1)$ gives us a fuzzy logic relationship (FLR) $A_i \rightarrow A_j$.

The fuzzy logic relationships can be written in the form that each fuzzy relationship has the same fuzzy variables on the left (A_i). For example, if we have the two relationships:

$$A_i \rightarrow A_{j1} \quad , \quad A_i \rightarrow A_{j2}$$

So, it's written as:

$$A_i \rightarrow A_{j1}, A_{j2}$$

- Definition (3): If we suppose that $F(t)$ is a result of $F(t-1), F(t-2), \dots, F(t-n)$

So, the fuzzy logic relationship can be written as follows:

$$F(t - 2), F(t - 1), \dots, \rightarrow F(t)$$

This term is called the fuzzy time series prediction model of (n) degree so that $n \geq 2$. Several fuzzy time series models were projected in recent years that have manipulated many problems for different fields, including the high order fuzzy time series model.

2.5. High order fuzzy time series model

The high order fuzzy time series prediction model requires a number of steps to obtain predictive values. The process of predicting by using this model has mainly divided into dual parts of fuzzification and defuzzification [10].

The algorithm fuzzification depends on the generation of a time series of trapezoid fuzzy sets [11] for the original time series data and formation the relationships between the original data and the generated fuzzy aggregated. The fuzzification data process can be divided into six main steps [12,13,14]:

- I. Arrangement of time series data in ascending order.
- II. Calculating the average distance which denoted by (AD) between any two consecutive values (x_p) in the resulting data from the previous step as follows:

$$AD(x_i, \dots, x_n) = \frac{1}{n-1} \sum_{i=1}^{n-1} |x_{p(i)} - x_{p(i+1)}| \quad \dots (8)$$

and though $x_{p(i)} \leq x_{p(i+1)}$.

A standard deviation (SD) of the AD is calculated by:

$$SD_{AD} = \sqrt{\frac{1}{n} \sum_{i=1}^n (x_i - AD)^2} \quad \dots (9)$$

- III. Removing the AD values that lie outside the limits of the following defined period:

$$AD - SD \leq m \leq AD + SD \quad \dots (10)$$

Here, (m) represents the set of values that lie within this period.

- IV. Calculating the average distance rate (AD_R) by taking the average for the values specified in the previous step (m).

- V. Definition of the limits of the universe of discourse (U) as follows:

$$U = [D_{\min} - AD_R, D_{\max} + AD_R] \quad \dots (11)$$

Here, (D_{\min}, D_{\max}) stand for lowest and the highest values in time series data respectively.

Fuzzification of time series data has been by using trapezoidal membership function (TMF). This process requires knowing the number of fuzzy sets (L) that must be based on (U). A number of these sets have calculated by:

$$L = \frac{R - AD_R}{2 \times AD_R} \quad \dots (12)$$

Here, R is defined the domain of universe of discourse and calculated as a follows:

$$R = UB - LB$$

The (UB, LB) are the upper and lower limit that were defined in equation (11).

The second section of this model is the process of defuzzification and the calculation of predictive values. To know how to calculate the output of the defuzzification process, use the defuzzification operator that defined with the following equation:

$$X_t = \sum_{i=1}^n x_{t-i} \cdot w_i \quad \dots (13)$$

Namely, $w_i \in [0,1]$ and (x_{t-i}) is the actual value for the time series in time ($t-i$). Accordingly, L is depending on the range of time series. Assuming that ($L = 2$), the defuzzification factor can be computed by:

$$X_t = (x_{t-1} \cdot w_1) + (x_{t-2} \cdot w_2)$$

The defuzzification factor (X_t) can conclude a fuzzy logic view since weights (w_i) are fuzzy relationships between the previous and subsequent values in the time series. Each of these weights (w_i) stands for the strong point of the causal association between the input values to the series and the resulting undefined values. The strongest causal relationship is being when the weight value (w_i) is near to (1).

The process of defuzzification can be summarized as follows:

- **Establishing fuzzy set groups**

In classical fuzzy time series models [15, 16], fuzzy logic relationships can be defined after fuzzification of time series data. But, in this model, the right side of fuzzy logic relationships is undefined until weights (w_i) are calculated. Therefore, we established the fuzzy set groups (FSGS) instead of fuzzy logic relationships by inserting fuzzy groups into arranged pairs. The aim of listing fuzzy sets in this shape is to find out if dual or more FSGS have the identical group components (fuzzy groups). Its aim is also to obtain a series of FSGS that do not contain a similar frequency for more than once in its values. FSGS items are taken from the third order to obtain a FSGS series that does not have frequencies groups.

- **Transforming groups for fuzzy set into (*If*) rule**

The rules (*If*) for fuzzy set groups FSGS can be evaluated using the following:

$$\text{If } (F(t-1) = A_{i,t-1} \wedge F(t-2) = A_{i,t-2} \wedge \dots \wedge F(t-n) = A_{i,t-n}) \quad \dots (14)$$

- **Evaluating the rules of (*If* – *then*) by using particle swarm optimization**

In this step we use particle swarm optimization which denoted (PSO) by using the following equation [17,18]:

$$v_{i+1} = w.v_1 + c_1 r_1 (\hat{x}_i - x_j) + c_2 r_2 (\hat{g} - x_j) \quad \dots (15)$$

$$x_{j+1} = x_j + v_{i+1} \quad \dots (16)$$

To obtain the necessary weights (w_i) to calculate the value of the coefficient of defuzzification (X_t), the coefficients of the PSO function can be determined as follows:

- The value of the weight coefficient w is equal 1.4.
- The value of the velocity coefficients of elements c_1, c_2 equal to 2.
- The value of $[-v_{\max}, v_{\max}]$ are defined within the interval $[-0.01, 0.01]$.
- The highest and the lowest values of the function elements are defined within the interval $[0, 1]$.
- The number of the elements of the PSO function is equal 5.

It is conventional to select the values of the function's coefficients of such form as they give the best results. The best global fitness value can be expressed in terms of the square error (SE) value, which is defined according to the following equation:

$$SE = [\text{Forecast} - \text{Actual}]^2 \quad \dots (17)$$

The basic idea for calculating the best global fitness value is to reduce the square error between the defuzzified value and the real value in the corresponding time series in time (t). When getting to this value, the element coordinates in the PSO function, which gives the optimal value, represent the value of the weights (w_i).

- **Estimating the forecasting value**

After calculating the optimal weights, the prediction values have also calculated based on the evaluation of the rules (*If- then*) measured before in the previous step for each time series values.

2.6. Proposed procedure

The adaptation procedure for the Box-Jenkins series was applied using the high order fuzzy time series method as a proposed procedure to improve the adequacy of the model. This procedure was done by taking predictive data for the best ARIMA model as a new time series and processing it with a high order fuzzy time series method. The proposed procedure was compared with dual research methods used to find the best in the prediction process by some statistical criteria.

3. Analysis of the total dissolve solid data for drinking water

Water pollution is one of the first issues that attract the interest of researchers and specialists in the field of pollution because of the importance of water and its necessity in all biological processes. Drinking water is the basic element for the formation of communities and the emergence and prosperity of cities. Consequently, water processing is very important in daily life to obtain safe water for human health. The quality of water depends on its physical, chemical and biological properties and the extent to which humans can use it. This requires a specific approach to modify one or more of these properties.

On this basis, standard specifications for water quality have built through several examinations to determine the quality of water. The most important one, which has the total dissolved solids (TDS), had taken from drinking water in the city of Baghdad from January 2004 to December 2018. The examinations are measured in (mg/l) units. The used data and methods have been analysed according to SPSS Var.20, STATISTICA Var.7, and MATLAB 2009b programs.

3.1 Box-Jenkins method

One of the steps that have used in analysing any time series is to draw it to see the trend and stationarity of the series. The seasonality of the time series was tested by using the Jonckheer-Terpstra test of equal value with $J-T=1.104$ when $p\text{-value}=0.270$. This is not to reject the null hypothesis, and reaching that data is not seasonal at the significant level of 0.05. Figure 2 shows that time series have a trend and non-stationary, as illustrated in Figure 3 of the two functions of autocorrelation (AC) and partial autocorrelation (PAC), which shows by drawing the functions that the series is non stationary in mean.

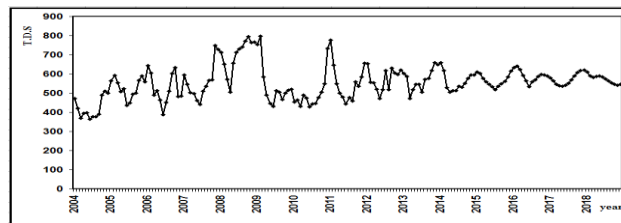


Figure 2. TDS data for drinking water in Baghdad city

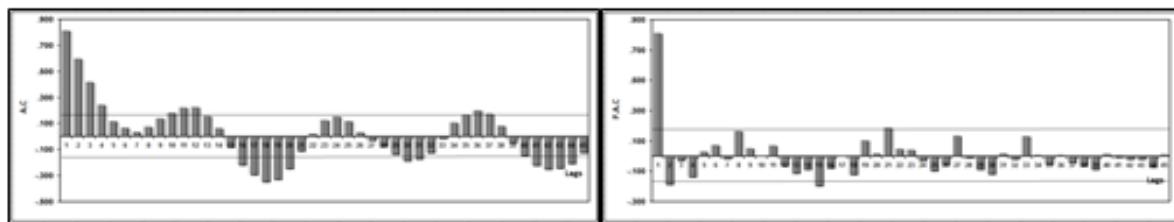


Figure 3. AC and PAC for TDS series

A Dickey-Fuller test for data with $DF=0.534$ was calculated. This value is less than the tabular value of 1.943 with a level of 0.05. This refers that the null hypothesis is not rejected and the series is non stationary. Thus, the first differences of data were taken. Figure 4 shows the coefficients of AC and PAC. It shows the stationary in the series with $DF = 12.578$, which is greater than the tabular value of 1.943 at a level of 0.05. This refers to the rejection of the null hypothesis and that the data has stationary.

Based on the stationary data, a number of combinations of statistical models have been applied. Table 1 shows the representation of models. It is clear that the model ARIMA (3,1,3) is appropriate for the data, which corresponds to the lowest values in the following criteria: RMSE, MAE, MAPE with the significance of its parameters.

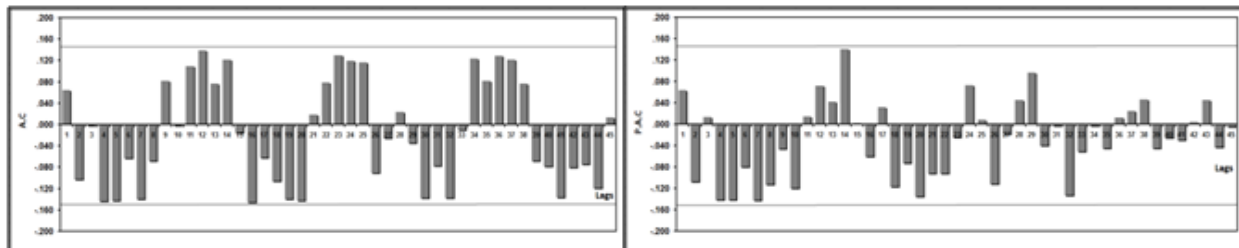


Figure 4. AC and PAC for TDS series after taking the first difference

Table 1. A number of combinations of statistical models to represent the TDS

Criteria Model	RMSE	MAPE	MAE
ARIMA(0,1,1)	53.100	6.938	38.035
ARIMA(0,1,2)	52.876	6.940	38.059
ARIMA(0,1,3)	52.814	7.065	38.657
ARIMA(1,1,0)	53.129	6.943	38.064
ARIMA(1,1,1)	53.050	6.884	37.748
ARIMA(1,1,2)	50.855	6.655	36.937
ARIMA(1,1,3)	50.880	6.656	36.942
ARIMA(2,1,0)	52.977	6.952	38.102
ARIMA(2,1,1)	53.079	6.897	37.842
ARIMA(2,1,2)	50.876	6.657	36.961
ARIMA(2,1,3)	51.006	6.650	36.924
ARIMA(3,1,0)	53.123	6.939	38.046
ARIMA(3,1,1)	53.230	6.900	37.854
ARIMA(3,1,2)	50.972	6.638	36.854
ARIMA(3,1,3)	50.277	6.628	36.830

The estimation of the model parameters ARIMA (3,1,3) is equal to:

$$\phi_1 = -0.536 \quad \phi_2 = 0.195 \quad \phi_3 = 0.724 \quad \theta_1 = -0.486 \quad \theta_2 = 0.470 \quad \theta_3 = 0.986$$

s.e:	0.069	0.078	0.068	0.105	0.062	0.138
sig:	0.000	0.013	0.000	0.000	0.000	0.000

Accordingly, the selected model will be written in the following form:

$$(1 + 0.536B - 0.195B^2 - 0.724B^3)(1 - B)Z_t = (1 + 0.486B - 0.470B^2 - 0.986B^3)a_t$$

To compute the accuracy of the ARIMA(3,1,3), the Q-tests for Box-Pierce and Ljung-Box were established for a series of errors in the model in the case of $Q_{B-P} = 48.775$, $Q_{L-B}^* = 50.872$. The value of χ^2 table value based on d.f=39 and $\alpha = 0.05$ is equal to 54.561 obviously. The null hypothesis is not rejected. This refers that the selected model is appropriate for representing the TDS data in for the period of study and that the model errors have a random characteristic. The AC and PAC coefficients for the residuals series of the model were plotted after checking their coefficients within the confidence intervals $\left\{ \pm 1.96(n)^{-\frac{1}{2}} \right\}$ with 95% confidence level, Figure 5 shows the significance of some correlation coefficients at a number of lags and equal to 5. This is not effective as total numbers of lags equal to 45, because there are high fluctuations and few series of errors. Thus, the errors of the model can be considered to have a white noise.

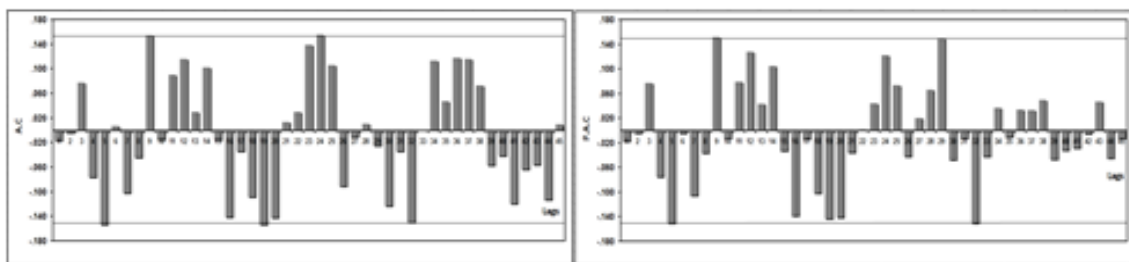


Figure 5. AC and PAC for the residual's model of the ARIMA(3,1,3)

Fig.6 shows the series observations and predictive values according to the selected model.

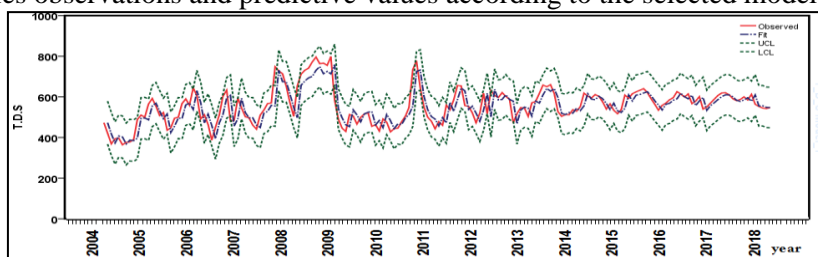


Figure 6. Observational and predictive values of the ARIMA(3,1,3) model for TDS series

3.2. High order fuzzy time series method

Monthly data for the TDS has taken in to consideration. The steps of the high order fuzzy time series model prediction method have applied through the fuzzification and defuzzification stages as follows:

• **Fuzzification stage**

Time series data have been fuzzified by using the trapezoidal membership function (TMF) in fuzzification data. It requires to know the number of fuzzy sets and the length of each interval for this sets. The following steps have been applied:

- Average distance is equal to $AD = 2.4246$
- Average distance rate (ADR) = 1.7535
- The limits of the universe of discourse (U) = $[362.2465, 799.7535]$
- Number of fuzzy sets (n) = 124

Therefore, the fuzzy sets of series data, which are 124 fuzzy sets, can be defined by using the (TMF) as shown in Table 2.

Table 2. Fuzzy sets of the high order fuzzy model for TDS series

Fuzzy Sets	Fuzzy Numbers				Fuzzy Sets	Fuzzy Numbers			
A ₁	362.2465	364	365.7535	367.507	A ₆₃	579.6805	581.434	583.1875	584.941
A ₂	365.7535	367.507	369.2605	371.014	A ₆₄	583.1875	584.941	586.6945	588.448
A ₃	369.2605	371.014	372.7675	374.521	A ₆₅	586.6945	588.448	590.2015	591.955
A ₄	372.7675	374.521	376.2745	378.028	A ₆₆	590.2015	591.955	593.7085	595.462
A ₅	376.2745	378.028	379.7815	381.535	A ₆₇	593.7085	595.462	597.2155	598.969
A ₆	379.7815	381.535	383.2885	385.042	A ₆₈	597.2155	598.969	600.7225	602.476
A ₇	383.2885	385.042	386.7955	388.549	A ₆₉	600.7225	602.476	604.2295	605.983
A ₈	386.7955	388.549	390.3025	392.056	A ₇₀	604.2295	605.983	607.7365	609.49
A ₉	390.3025	392.056	393.8095	395.563	A ₇₁	607.7365	609.49	611.2435	612.997
A ₁₀	393.8095	395.563	397.3165	399.07	A ₇₂	611.2435	612.997	614.7505	616.504
A ₁₁	397.3165	399.07	400.8235	402.577	A ₇₃	614.7505	616.504	618.2575	620.011
A ₁₂	400.8235	402.577	404.3305	406.084	A ₇₄	618.2575	620.011	621.7645	623.518
A ₁₃	404.3305	406.084	407.8375	409.591	A ₇₅	621.7645	623.518	625.2715	627.025
A ₁₄	407.8375	409.591	411.3445	413.098	A ₇₆	625.2715	627.025	628.7785	630.532
A ₁₅	411.3445	413.098	414.8515	416.605	A ₇₇	628.7785	630.532	632.2855	634.039
A ₁₆	414.8515	416.605	418.3585	420.112	A ₇₈	632.2855	634.039	635.7925	637.546
A ₁₇	418.3585	420.112	421.8655	423.619	A ₇₉	635.7925	637.546	639.2995	641.053
A ₁₈	421.8655	423.619	425.3725	427.126	A ₈₀	639.2995	641.053	642.8065	644.56
A ₁₉	425.3725	427.126	428.8795	430.633	A ₈₁	642.8065	644.56	646.3135	648.067
A ₂₀	428.8795	430.633	432.3865	434.14	A ₈₂	646.3135	648.067	649.8205	651.574
A ₂₁	432.3865	434.14	435.8935	437.647	A ₈₃	649.8205	651.574	653.3275	655.081
A ₂₂	435.8935	437.647	439.4005	441.154	A ₈₄	653.3275	655.081	656.8345	658.588
A ₂₃	439.4005	441.154	442.9075	444.661	A ₈₅	656.8345	658.588	660.3415	662.095
A ₂₄	442.9075	444.661	446.4145	448.168	A ₈₆	660.3415	662.095	663.8485	665.602
A ₂₅	446.4145	448.168	449.9215	451.675	A ₈₇	663.8485	665.602	667.3555	669.109
A ₂₆	449.9215	451.675	453.4285	455.182	A ₈₈	667.3555	669.109	670.8625	672.616
A ₂₇	453.4285	455.182	456.9355	458.689	A ₈₉	670.8625	672.616	674.3695	676.123
A ₂₈	456.9355	458.689	460.4425	462.196	A ₉₀	674.3695	676.123	677.8765	679.63
A ₂₉	460.4425	462.196	463.9495	465.703	A ₉₁	677.8765	679.63	681.3835	683.137
A ₃₀	463.9495	465.703	467.4565	469.21	A ₉₂	681.3835	683.137	684.8905	686.644
A ₃₁	467.4565	469.21	470.9635	472.717	A ₉₃	684.8905	686.644	688.3975	690.151
A ₃₂	470.9635	472.717	474.4705	476.224	A ₉₄	688.3975	690.151	691.9045	693.658
A ₃₃	474.4705	476.224	477.9775	479.731	A ₉₅	691.9045	693.658	695.4115	697.165
A ₃₄	477.9775	479.731	481.4845	483.238	A ₉₆	695.4115	697.165	698.9185	700.672
A ₃₅	481.4845	483.238	484.9915	486.745	A ₉₇	698.9185	700.672	702.4255	704.179
A ₃₆	484.9915	486.745	488.4985	490.252	A ₉₈	702.4255	704.179	705.9325	707.686
A ₃₇	488.4985	490.252	492.0055	493.759	A ₉₉	705.9325	707.686	709.4395	711.193
A ₃₈	492.0055	493.759	495.5125	497.266	A ₁₀₀	709.4395	711.193	712.9465	714.7
A ₃₉	495.5125	497.266	499.0195	500.773	A ₁₀₁	712.9465	714.7	716.4535	718.207
A ₄₀	499.0195	500.773	502.5265	504.28	A ₁₀₂	716.4535	718.207	719.9605	721.714
A ₄₁	502.5265	504.28	506.0335	507.787	A ₁₀₃	719.9605	721.714	723.4675	725.221
A ₄₂	506.0335	507.787	509.5405	511.294	A ₁₀₄	723.4675	725.221	726.9745	728.728
A ₄₃	509.5405	511.294	513.0475	514.801	A ₁₀₅	726.9745	728.728	730.4815	732.235
A ₄₄	513.0475	514.801	516.5545	518.308	A ₁₀₆	730.4815	732.235	733.9885	735.742
A ₄₅	516.5545	518.308	520.0615	521.815	A ₁₀₇	733.9885	735.742	737.4955	739.249
A ₄₆	520.0615	521.815	523.5685	525.322	A ₁₀₈	737.4955	739.249	741.0025	742.756
A ₄₇	523.5685	525.322	527.0755	528.829	A ₁₀₉	741.0025	742.756	744.5095	746.263
A ₄₈	527.0755	528.829	530.5825	532.336	A ₁₁₀	744.5095	746.263	748.0165	749.77
A ₄₉	530.5825	532.336	534.0895	535.843	A ₁₁₁	748.0165	749.77	751.5235	753.277
A ₅₀	534.0895	535.843	537.5965	539.35	A ₁₁₂	751.5235	753.277	755.0305	756.784
A ₅₁	537.5965	539.35	541.1035	542.857	A ₁₁₃	755.0305	756.784	758.5375	760.291
A ₅₂	541.1035	542.857	544.6105	546.364	A ₁₁₄	758.5375	760.291	762.0445	763.798

A ₅₃	544.6105	546.364	548.1175	549.871	A ₁₁₅	762.0445	763.798	765.5515	767.305
A ₅₄	548.1175	549.871	551.6245	553.378	A ₁₁₆	765.5515	767.305	769.0585	770.812
A ₅₅	551.6245	553.378	555.1315	556.885	A ₁₁₇	769.0585	770.812	772.5655	774.319
A ₅₆	555.1315	556.885	558.6385	560.392	A ₁₁₈	772.5655	774.319	776.0725	777.826
A ₅₇	558.6385	560.392	562.1455	563.899	A ₁₁₉	776.0725	777.826	779.5795	781.333
A ₅₈	562.1455	563.899	565.6525	567.406	A ₁₂₀	779.5795	781.333	783.0865	784.84
A ₅₉	565.6525	567.406	569.1595	570.913	A ₁₂₁	783.0865	784.84	786.5935	788.347
A ₆₀	569.1595	570.913	572.6665	574.42	A ₁₂₂	786.5935	788.347	790.1005	791.854
A ₆₁	572.6665	574.42	576.1735	577.927	A ₁₂₃	790.1005	791.854	793.6075	795.361
A ₆₂	576.1735	577.927	579.6805	581.434	A ₁₂₄	793.6075	795.361	797.1145	798.868

By defining the fuzzy sets, the time series data has been fuzzified by converting their observations into linguistic variables. Table 3 explains the fuzzification of data to determine the membership function for each linguistic variable. For example, it is noted that the value of the test in January 2004, which is equal to 473, lies within the interval of the linguistic variable A₃₂. It is based on the following fuzzy numbers from Table 2: (470.9635, 472.717, 474.4705, 476.224).

Table 3. Fuzzification the data of TDS for the high order fuzzy model

Linguistic Variable	Month	Year	Linguistic Variable	Month	Year	Linguistic Variable	Month	Year	Linguistic Variable	Month	Year
A ₃₂	Jan	2004	A ₁₀₀	Jan	2008	A ₈₃	Jan	2012	A ₇₇	Jan	2016
A ₁₇	Feb		A ₈₃	Feb		A ₅₆	Feb		A ₇₉	Feb	
A ₂	Mar		A ₆₀	Mar		A ₅₄	Mar		A ₇₄	Mar	
A ₉	Apr		A ₄₀	Apr		A ₄₅	Apr		A ₆₅	Apr	
A ₁₀	May		A ₈₄	May		A ₃₂	May		A ₅₈	May	
A ₁	June		A ₁₀₀	June		A ₄₅	June		A ₄₉	June	
A ₄	July		A ₁₀₅	July		A ₇₃	July		A ₅₆	July	
A ₄	Aug		A ₁₀₈	Aug		A ₄₄	Aug		A ₅₉	Aug	
A ₈	Sep		A ₁₁₇	Sep		A ₇₇	Sep		A ₆₄	Sep	
A ₃₆	Oct		A ₁₂₄	Oct		A ₇₀	Oct		A ₆₇	Oct	
A ₄₂	Nov		A ₁₁₄	Nov		A ₆₇	Nov		A ₇₅	Nov	
A ₃₉	Dec		A ₁₁₅	Dec		A ₇₄	Dec		A ₇₂	Dec	
A ₅₈	Jan	2005	A ₁₁₂	Jan	2009	A ₆₈	Jan	2013	A ₆₈	Jan	2017
A ₆₆	Feb		A ₁₂₄	Feb		A ₆₄	Feb		A ₇₂	Feb	
A ₅₅	Mar		A ₆₃	Mar		A ₃₁	Mar		A ₅₈	Mar	
A ₄₂	Apr		A ₃₇	Apr		A ₄₄	Apr		A ₆₂	Apr	
A ₄₆	May		A ₂₄	May		A ₅₃	May		A ₆₈	May	
A ₂₁	June		A ₁₉	June		A ₅₂	June		A ₅₁	June	
A ₂₄	July		A ₄₃	July		A ₄₀	July		A ₅₄	July	
A ₃₈	Aug		A ₄₁	Aug		A ₆₀	Aug		A ₅₉	Aug	
A ₃₉	Sep		A ₃₀	Sep		A ₆₁	Sep		A ₆₅	Sep	
A ₅₈	Oct		A ₃₉	Oct		A ₇₃	Oct		A ₇₀	Oct	
A ₆₅	Nov		A ₄₄	Nov		A ₈₄	Nov		A ₇₃	Nov	
A ₅₆	Dec		A ₄₅	Dec		A ₈₂	Dec		A ₇₄	Dec	
A ₈₀	Jan	2006	A ₂₆	Jan	2010	A ₈₅	Jan	2014	A ₇₁	Jan	2018
A ₇₀	Feb		A ₂₉	Feb		A ₇₃	Feb		A ₆₅	Feb	
A ₃₇	Mar		A ₂₀	Mar		A ₄₇	Mar		A ₆₂	Mar	
A ₄₃	Apr		A ₃₇	Apr		A ₄₀	Apr		A ₆₄	Apr	
A ₂₉	May		A ₃₂	May		A ₄₃	May		A ₆₈	May	
A ₇	June		A ₁₉	June		A ₄₃	June		A ₆₃	June	
A ₂₅	July		A ₂₃	July		A ₅₀	July		A ₇₁	July	
A ₄₂	Aug		A ₂₄	Aug		A ₄₈	Aug		A ₅₇	Aug	
A ₆₉	Sep		A ₃₃	Sep		A ₅₄	Sep		A ₅₄	Sep	
A ₇₇	Oct		A ₄₀	Oct		A ₇₃	Oct		A ₅₂	Oct	
A ₃₄	Nov		A ₅₃	Nov		A ₆₉	Nov		A ₅₁	Nov	
A ₃₅	Dec		A ₁₀₆	Dec		A ₆₆	Dec		A ₅₃	Dec	
A ₆₆	Jan	2007	A ₁₁₉	Jan	2011	A ₇₁	Jan	2015			
A ₅₂	Feb		A ₈₁	Feb		A ₆₉	Feb				
A ₄₀	Mar		A ₅₄	Mar		A ₆₁	Mar				
A ₃₈	Apr		A ₃₉	Apr		A ₅₁	Apr				
A ₂₈	May		A ₃₄	May		A ₅₈	May				
A ₂₂	June		A ₂₃	June		A ₄₉	June				
A ₄₂	July		A ₃₃	July		A ₄₄	July				
A ₄₉	Aug		A ₂₈	Aug		A ₅₀	Aug				
A ₅₈	Sep		A ₅₆	Sep		A ₇₀	Sep				
A ₅₉	Oct		A ₅₀	Oct		A ₆₆	Oct				

16	{A ₄₂ ,A ₄₆ }	52	{A ₄₀ ,A ₈₄ }	88	{A ₃₉ ,A ₃₄ }	124	{A ₄₀ ,A ₄₃ }	160	{A ₆₂ ,A ₆₈ }
17	{A ₄₆ ,A ₂₁ }	53	{A ₈₄ ,A ₁₀₀ }	89	{A ₃₄ ,A ₂₃ }	125	{A ₄₃ ,A ₄₃ }	161	{A ₆₈ ,A ₅₁ }
18	{A ₂₁ ,A ₂₄ }	54	{A ₁₀₀ ,A ₁₀₅ }	90	{A ₂₃ ,A ₃₃ }	126	{A ₄₃ ,A ₅₀ }	162	{A ₅₁ ,A ₅₄ }
19	{A ₂₄ ,A ₃₈ }	55	{A ₁₀₅ ,A ₁₀₈ }	91	{A ₃₃ ,A ₂₈ }	127	{A ₅₀ ,A ₄₈ }	163	{A ₅₄ ,A ₅₉ }
20	{A ₃₈ ,A ₃₉ }	56	{A ₁₀₈ ,A ₁₁₇ }	92	{A ₂₈ ,A ₅₆ }	128	{A ₄₈ ,A ₅₄ }	164	{A ₅₉ ,A ₆₅ }
21	{A ₃₈ ,A ₃₉ ,A ₅₈ }	57	{A ₁₁₇ ,A ₁₂₄ }	93	{A ₅₆ ,A ₅₀ }	129	{A ₅₄ ,A ₇₃ }	165	{A ₆₅ ,A ₇₀ }
22	{A ₅₈ ,A ₆₅ }	58	{A ₁₂₄ ,A ₁₁₄ }	94	{A ₅₀ ,A ₆₄ }	130	{A ₇₃ ,A ₆₉ }	166	{A ₇₀ ,A ₇₃ }
23	{A ₆₅ ,A ₅₆ }	59	{A ₁₁₄ ,A ₁₁₅ }	95	{A ₆₄ ,A ₈₄ }	131	{A ₆₉ ,A ₆₆ }	167	{A ₇₃ ,A ₇₄ }
24	{A ₅₆ ,A ₈₀ }	60	{A ₁₁₅ ,A ₁₁₂ }	96	{A ₈₄ ,A ₈₃ }	132	{A ₆₆ ,A ₇₁ }	168	{A ₇₄ ,A ₇₁ }
25	{A ₈₀ ,A ₇₀ }	61	{A ₁₁₂ ,A ₁₂₄ }	97	{A ₈₃ ,A ₅₆ }	133	{A ₇₁ ,A ₆₉ }	169	{A ₇₁ ,A ₆₅ }
26	{A ₇₀ ,A ₃₇ }	62	{A ₁₂₄ ,A ₆₃ }	98	{A ₅₆ ,A ₅₄ }	134	{A ₆₉ ,A ₆₁ }	170	{A ₆₅ ,A ₆₂ }
27	{A ₃₇ ,A ₄₃ }	63	{A ₆₃ ,A ₃₇ }	99	{A ₅₄ ,A ₄₅ }	135	{A ₆₁ ,A ₅₁ }	171	{A ₆₂ ,A ₆₄ }
28	{A ₄₃ ,A ₂₉ }	64	{A ₃₇ ,A ₂₄ }	100	{A ₄₅ ,A ₃₂ }	136	{A ₅₁ ,A ₅₈ }	172	{A ₆₄ ,A ₆₈ }
29	{A ₂₉ ,A ₇ }	65	{A ₂₄ ,A ₁₉ }	101	{A ₃₂ ,A ₄₅ }	137	{A ₅₈ ,A ₄₉ }	173	{A ₆₈ ,A ₆₃ }
30	{A ₇ ,A ₂₅ }	66	{A ₁₉ ,A ₄₃ }	102	{A ₄₅ ,A ₇₃ }	138	{A ₄₉ ,A ₄₄ }	174	{A ₆₃ ,A ₅₇ }
31	{A ₂₅ ,A ₄₂ }	67	{A ₄₃ ,A ₄₁ }	103	{A ₇₃ ,A ₄₄ }	139	{A ₄₄ ,A ₅₀ }	175	{A ₇₁ ,A ₅₁ }
32	{A ₄₂ ,A ₆₉ }	68	{A ₄₁ ,A ₃₀ }	104	{A ₄₄ ,A ₇₇ }	140	{A ₅₀ ,A ₇₀ }	176	{A ₅₇ ,A ₅₄ }
33	{A ₆₉ ,A ₇₇ }	69	{A ₃₀ ,A ₃₉ }	105	{A ₇₇ ,A ₇₀ }	141	{A ₇₀ ,A ₆₆ }	177	{A ₅₄ ,A ₅₂ }
34	{A ₇₇ ,A ₃₄ }	70	{A ₃₉ ,A ₄₄ }	106	{A ₇₀ ,A ₆₇ }	142	{A ₆₆ ,A ₇₂ }	178	{A ₅₂ ,A ₅₁ }
35	{A ₃₄ ,A ₃₅ }	71	{A ₄₄ ,A ₄₅ }	107	{A ₆₇ ,A ₇₄ }	143	{A ₇₂ ,A ₇₅ }	179	{A ₅₁ ,A ₅₃ }
36	{A ₃₅ ,A ₆₆ }	72	{A ₄₅ ,A ₂₆ }	108	{A ₇₄ ,A ₆₈ }	144	{A ₇₅ ,A ₇₇ }		

After obtaining a series for a FSG free of frequencies, the *If-then* rules for these sets have evaluated and Applied. The PSO function algorithm based on w_i weights is for computing the value of defuzzification coefficients X_i . Table 6 explains the process of evaluating *if-then* rules and the specific results of weight w_i .

Table 6. Evaluation of *If-then* rule with weights w_i results of TDS data using PSO function

#	Matching Measure <i>If - then</i>	Resultant Weights	#	Matching Measure <i>If - then</i>	Resultant Weights
1	$F(t-1)=A_{17} \wedge F(t-2)=A_{32}$	$w_1=0.734$ and $w_2=0.1299$	91	$F(t-1)=A_{28} \wedge F(t-2)=A_{33}$	$w_1=0.7497$ and $w_2=0.4466$
2	$F(t-1)=A_2 \wedge F(t-2)=A_{17}$	$w_1=0.5321$ and $w_2=0.4711$	92	$F(t-1)=A_{56} \wedge F(t-2)=A_{28}$	$w_1=0.7803$ and $w_2=0.2182$
3	$F(t-1)=A_9 \wedge F(t-2)=A_2$	$w_1=0.7126$ and $w_2=0.3207$	93	$F(t-1)=A_{50} \wedge F(t-2)=A_{56}$	$w_1=0.6962$ and $w_2=0.3785$
4	$F(t-1)=A_{10} \wedge F(t-2)=A_9$	$w_1=0.6526$ and $w_2=0.2654$	94	$F(t-1)=A_{64} \wedge F(t-2)=A_{50}$	$w_1=0.67$ and $w_2=0.4922$
5	$F(t-1)=A_1 \wedge F(t-2)=A_{10}$	$w_1=0.773$ and $w_2=0.2332$	95	$F(t-1)=A_{84} \wedge F(t-2)=A_{64}$	$w_1=0.5981$ and $w_2=0.4483$
6	$F(t-1)=A_4 \wedge F(t-2)=A_1$	$w_1=0.6879$ and $w_2=0.3311$	96	$F(t-1)=A_{83} \wedge F(t-2)=A_{84}$	$w_1=0.7505$ and $w_2=0.1002$
7	$F(t-1)=A_4 \wedge F(t-2)=A_4$	$w_1=0.8904$ and $w_2=0.1362$	97	$F(t-1)=A_{56} \wedge F(t-2)=A_{83}$	$w_1=0.7379$ and $w_2=0.2166$
8	$F(t-1)=A_8 \wedge F(t-2)=A_4$	$w_1=0.7593$ and $w_2=0.5092$	98	$F(t-1)=A_{54} \wedge F(t-2)=A_{56}$	$w_1=0.5612$ and $w_2=0.3792$
9	$F(t-1)=A_{36} \wedge F(t-2)=A_8$	$w_1=0.6553$ and $w_2=0.4901$	99	$F(t-1)=A_{45} \wedge F(t-2)=A_{54}$	$w_1=0.6782$ and $w_2=0.2161$
10	$F(t-1)=A_{42} \wedge F(t-2)=A_{36}$	$w_1=0.7927$ and $w_2=0.1951$	100	$F(t-1)=A_{32} \wedge F(t-2)=A_{45}$	$w_1=0.5584$ and $w_2=0.4901$
11	$F(t-1)=A_{39} \wedge F(t-2)=A_{42}$	$w_1=0.7452$ and $w_2=0.3811$	101	$F(t-1)=A_{45} \wedge F(t-2)=A_{32}$	$w_1=0.6944$ and $w_2=0.5433$
12	$F(t-1)=A_{58} \wedge F(t-2)=A_{39} \wedge F(t-3)=A_{42}$	$w_1=0.6867$ and $w_2=0.1625$ and $w_3=0.25$	102	$F(t-1)=A_{73} \wedge F(t-2)=A_{45}$	$w_1=0.5438$ and $w_2=0.3528$
13	$F(t-1)=A_{66} \wedge F(t-2)=A_{58}$	$w_1=0.7326$ and $w_2=0.2098$	103	$F(t-1)=A_{44} \wedge F(t-2)=A_{73}$	$w_1=0.7311$ and $w_2=0.2902$
14	$F(t-1)=A_{55} \wedge F(t-2)=A_{66}$	$w_1=0.7506$ and $w_2=0.1542$	104	$F(t-1)=A_{77} \wedge F(t-2)=A_{44}$	$w_1=0.7017$ and $w_2=0.2635$
15	$F(t-1)=A_{42} \wedge F(t-2)=A_{55}$	$w_1=0.5805$ and $w_2=0.4081$	105	$F(t-1)=A_{70} \wedge F(t-2)=A_{77}$	$w_1=0.7708$ and $w_2=0.2053$
16	$F(t-1)=A_{46} \wedge F(t-2)=A_{42}$	$w_1=0.7362$ and $w_2=0.1014$	106	$F(t-1)=A_{67} \wedge F(t-2)=A_{70}$	$w_1=0.6275$ and $w_2=0.4063$
17	$F(t-1)=A_{21} \wedge F(t-2)=A_{46}$	$w_1=0.7927$ and $w_2=0.1951$	107	$F(t-1)=A_{74} \wedge F(t-2)=A_{67}$	$w_1=0.75$ and $w_2=0.2276$
18	$F(t-1)=A_{24} \wedge F(t-2)=A_{21}$	$w_1=0.7505$ and $w_2=0.3677$	108	$F(t-1)=A_{68} \wedge F(t-2)=A_{74}$	$w_1=0.7497$ and $w_2=0.219$
19	$F(t-1)=A_{38} \wedge F(t-2)=A_{24}$	$w_1=0.7386$ and $w_2=0.2994$	109	$F(t-1)=A_{64} \wedge F(t-2)=A_{68}$	$w_1=0.7536$ and $w_2=0.05$
20	$F(t-1)=A_{39} \wedge F(t-2)=A_{38}$	$w_1=0.6183$ and $w_2=0.521$	110	$F(t-1)=A_{31} \wedge F(t-2)=A_{64}$	$w_1=0.7694$ and $w_2=0.2615$

21	$F(t-1)=A_{58}^{\wedge}F(t-2)=A_{39}^{\wedge}F(t-3)=A_{38}$	$w_1=0.7491$ and $w_2=0.1697$ and $w_3=0.1568$	111	$F(t-1)=A_{44}^{\wedge}F(t-2)=A_{31}$	$w_1=0.6855$ and $w_2=0.4091$
22	$F(t-1)=A_{65}^{\wedge}F(t-2)=A_{58}$	$w_1=0.7282$ and $w_2=0.2288$	112	$F(t-1)=A_{53}^{\wedge}F(t-2)=A_{44}$	$w_1=0.5218$ and $w_2=0.501$
23	$F(t-1)=A_{56}^{\wedge}F(t-2)=A_{65}$	$w_1=0.6179$ and $w_2=0.5041$	113	$F(t-1)=A_{52}^{\wedge}F(t-2)=A_{53}$	$w_1=0.5081$ and $w_2=0.4152$
24	$F(t-1)=A_{80}^{\wedge}F(t-2)=A_{56}$	$w_1=0.7423$ and $w_2=0.2315$	114	$F(t-1)=A_{40}^{\wedge}F(t-2)=A_{52}^{\wedge}F(t-3)=A_{53}$	$w_1=0.75$ and $w_2=0.156$ and $w_3=0.1987$
25	$F(t-1)=A_{70}^{\wedge}F(t-2)=A_{80}$	$w_1=0.7085$ and $w_2=0.098$	115	$F(t-1)=A_{60}^{\wedge}F(t-2)=A_{40}$	$w_1=0.6017$ and $w_2=0.4628$
26	$F(t-1)=A_{37}^{\wedge}F(t-2)=A_{70}$	$w_1=0.5527$ and $w_2=0.4007$	116	$F(t-1)=A_{61}^{\wedge}F(t-2)=A_{60}$	$w_1=0.7465$ and $w_2=0.3255$
27	$F(t-1)=A_{43}^{\wedge}F(t-2)=A_{37}$	$w_1=0.4826$ and $w_2=0.4416$	117	$F(t-1)=A_{73}^{\wedge}F(t-2)=A_{61}$	$w_1=0.75$ and $w_2=0.3373$
28	$F(t-1)=A_{29}^{\wedge}F(t-2)=A_{43}$	$w_1=0.7592$ and $w_2=0.068$	118	$F(t-1)=A_{84}^{\wedge}F(t-2)=A_{73}$	$w_1=0.5207$ and $w_2=0.4981$
29	$F(t-1)=A_7^{\wedge}F(t-2)=A_{29}$	$w_1=0.7446$ and $w_2=0.3489$	119	$F(t-1)=A_{82}^{\wedge}F(t-2)=A_{84}$	$w_1=0.6672$ and $w_2=0.343$
30	$F(t-1)=A_{25}^{\wedge}F(t-2)=A_7$	$w_1=0.728$ and $w_2=0.4657$	120	$F(t-1)=A_{85}^{\wedge}F(t-2)=A_{82}$	$w_1=0.7593$ and $w_2=0.1791$
31	$F(t-1)=A_{42}^{\wedge}F(t-2)=A_{25}$	$w_1=0.7415$ and $w_2=0.4977$	121	$F(t-1)=A_{73}^{\wedge}F(t-2)=A_{85}$	$w_1=0.6296$ and $w_2=0.2092$
32	$F(t-1)=A_{69}^{\wedge}F(t-2)=A_{42}$	$w_1=0.6831$ and $w_2=0.4292$	122	$F(t-1)=A_{47}^{\wedge}F(t-2)=A_{73}$	$w_1=0.6077$ and $w_2=0.2972$
33	$F(t-1)=A_{77}^{\wedge}F(t-2)=A_{69}$	$w_1=0.5474$ and $w_2=0.225$	123	$F(t-1)=A_{40}^{\wedge}F(t-2)=A_{47}$	$w_1=0.724$ and $w_2=0.2818$
34	$F(t-1)=A_{34}^{\wedge}F(t-2)=A_{77}$	$w_1=0.6644$ and $w_2=0.2625$	124	$F(t-1)=A_{43}^{\wedge}F(t-2)=A_{40}$	$w_1=0.5574$ and $w_2=0.4486$
35	$F(t-1)=A_{35}^{\wedge}F(t-2)=A_{34}$	$w_1=0.7316$ and $w_2=0.4958$	125	$F(t-1)=A_{41}^{\wedge}F(t-2)=A_{43}$	$w_1=0.5481$ and $w_2=0.5$
36	$F(t-1)=A_{66}^{\wedge}F(t-2)=A_{35}$	$w_1=0.613$ and $w_2=0.3715$	126	$F(t-1)=A_{50}^{\wedge}F(t-2)=A_{41}$	$w_1=0.7991$ and $w_2=0.1969$
37	$F(t-1)=A_{52}^{\wedge}F(t-2)=A_{66}$	$w_1=0.5084$ and $w_2=0.3776$	127	$F(t-1)=A_{48}^{\wedge}F(t-2)=A_{50}$	$w_1=0.5304$ and $w_2=0.5038$
38	$F(t-1)=A_{40}^{\wedge}F(t-2)=A_{52}^{\wedge}F(t-3)=A_{66}$	$w_1=0.3487$ and $w_2=0.2821$ and $w_3=0.2895$	128	$F(t-1)=A_{54}^{\wedge}F(t-2)=A_{48}$	$w_1=0.7432$ and $w_2=0.3925$
39	$F(t-1)=A_{38}^{\wedge}F(t-2)=A_{40}$	$w_1=0.6396$ and $w_2=0.2882$	129	$F(t-1)=A_{73}^{\wedge}F(t-2)=A_{54}$	$w_1=0.7681$ and $w_2=0.2341$
40	$F(t-1)=A_{28}^{\wedge}F(t-2)=A_{38}$	$w_1=0.5925$ and $w_2=0.3352$	130	$F(t-1)=A_{69}^{\wedge}F(t-2)=A_{73}$	$w_1=0.6691$ and $w_2=0.3086$
41	$F(t-1)=A_{22}^{\wedge}F(t-2)=A_{28}$	$w_1=0.7039$ and $w_2=0.435$	131	$F(t-1)=A_{66}^{\wedge}F(t-2)=A_{69}$	$w_1=0.7491$ and $w_2=0.2739$
42	$F(t-1)=A_{42}^{\wedge}F(t-2)=A_{22}$	$w_1=0.6183$ and $w_2=0.4986$	132	$F(t-1)=A_{71}^{\wedge}F(t-2)=A_{66}$	$w_1=0.5847$ and $w_2=0.4135$
43	$F(t-1)=A_{49}^{\wedge}F(t-2)=A_{42}$	$w_1=0.7037$ and $w_2=0.3772$	133	$F(t-1)=A_{69}^{\wedge}F(t-2)=A_{71}$	$w_1=0.7201$ and $w_2=0.2319$
44	$F(t-1)=A_{58}^{\wedge}F(t-2)=A_{49}$	$w_1=0.5342$ and $w_2=0.4988$	134	$F(t-1)=A_{61}^{\wedge}F(t-2)=A_{69}$	$w_1=0.748$ and $w_2=0.1806$
45	$F(t-1)=A_{59}^{\wedge}F(t-2)=A_{58}$	$w_1=0.7814$ and $w_2=0.5298$	135	$F(t-1)=A_{51}^{\wedge}F(t-2)=A_{61}$	$w_1=0.5276$ and $w_2=0.4863$
46	$F(t-1)=A_{110}^{\wedge}F(t-2)=A_{59}$	$w_1=0.6211$ and $w_2=0.4642$	136	$F(t-1)=A_{58}^{\wedge}F(t-2)=A_{51}$	$w_1=0.8162$ and $w_2=0.1344$
47	$F(t-1)=A_{104}^{\wedge}F(t-2)=A_{110}$	$w_1=0.653$ and $w_2=0.3165$	137	$F(t-1)=A_{49}^{\wedge}F(t-2)=A_{58}$	$w_1=0.439$ and $w_2=0.5$
48	$F(t-1)=A_{100}^{\wedge}F(t-2)=A_{104}$	$w_1=0.6951$ and $w_2=0.2109$	138	$F(t-1)=A_{44}^{\wedge}F(t-2)=A_{49}$	$w_1=0.7134$ and $w_2=0.3151$
49	$F(t-1)=A_{83}^{\wedge}F(t-2)=A_{100}$	$w_1=0.8146$ and $w_2=0.0573$	139	$F(t-1)=A_{50}^{\wedge}F(t-2)=A_{44}$	$w_1=0.7482$ and $w_2=0.4013$
50	$F(t-1)=A_{60}^{\wedge}F(t-2)=A_{83}$	$w_1=0.5655$ and $w_2=0.2749$	140	$F(t-1)=A_{70}^{\wedge}F(t-2)=A_{50}$	$w_1=0.7351$ and $w_2=0.2708$
51	$F(t-1)=A_{40}^{\wedge}F(t-2)=A_{60}$	$w_1=0.7362$ and $w_2=0.503$	141	$F(t-1)=A_{66}^{\wedge}F(t-2)=A_{70}$	$w_1=0.6791$ and $w_2=0.3484$
52	$F(t-1)=A_{84}^{\wedge}F(t-2)=A_{40}$	$w_1=0.7017$ and $w_2=0.4974$	142	$F(t-1)=A_{72}^{\wedge}F(t-2)=A_{66}$	$w_1=0.6969$ and $w_2=0.3311$
53	$F(t-1)=A_{100}^{\wedge}F(t-2)=A_{84}$	$w_1=0.722$ and $w_2=0.3317$	143	$F(t-1)=A_{75}^{\wedge}F(t-2)=A_{72}$	$w_1=0.5408$ and $w_2=0.4781$
54	$F(t-1)=A_{105}^{\wedge}F(t-2)=A_{100}$	$w_1=0.5277$ and $w_2=0.4992$	144	$F(t-1)=A_{77}^{\wedge}F(t-2)=A_{75}$	$w_1=0.8878$ and $w_2=0.1262$
55	$F(t-1)=A_{108}^{\wedge}F(t-2)=A_{105}$	$w_1=0.5987$ and $w_2=0.4511$	145	$F(t-1)=A_{79}^{\wedge}F(t-2)=A_{77}$	$w_1=0.5669$ and $w_2=0.4104$

56	$F(t-1)=A_{117} \wedge F(t-2)=A_{108}$	$w_1=0.7615$ and $w_2=0.2801$	146	$F(t-1)=A_{74} \wedge F(t-2)=A_{79}$	$w_1=0.7468$ and $w_2=0.199$
57	$F(t-1)=A_{124} \wedge F(t-2)=A_{117}$	$w_1=0.5502$ and $w_2=0.4187$	147	$F(t-1)=A_{65} \wedge F(t-2)=A_{74}$	$w_1=0.6026$ and $w_2=0.3335$
58	$F(t-1)=A_{114} \wedge F(t-2)=A_{124}$	$w_1=0.6178$ and $w_2=0.3712$	148	$F(t-1)=A_{58} \wedge F(t-2)=A_{65}$	$w_1=0.4959$ and $w_2=0.4313$
59	$F(t-1)=A_{115} \wedge F(t-2)=A_{114}$	$w_1=0.7718$ and $w_2=0.2152$	149	$F(t-1)=A_{49} \wedge F(t-2)=A_{58}$	$w_1=0.7544$ and $w_2=0.2732$
60	$F(t-1)=A_{112} \wedge F(t-2)=A_{115}$	$w_1=0.5934$ and $w_2=0.4542$	150	$F(t-1)=A_{56} \wedge F(t-2)=A_{49}$	$w_1=0.7528$ and $w_2=0.2798$
61	$F(t-1)=A_{124} \wedge F(t-2)=A_{112}$	$w_1=0.5126$ and $w_2=0.2334$	151	$F(t-1)=A_{59} \wedge F(t-2)=A_{56}$	$w_1=0.7469$ and $w_2=0.2868$
62	$F(t-1)=A_{63} \wedge F(t-2)=A_{124}$	$w_1=0.8095$ and $w_2=0.0246$	152	$F(t-1)=A_{64} \wedge F(t-2)=A_{59}$	$w_1=0.5305$ and $w_2=0.5004$
63	$F(t-1)=A_{37} \wedge F(t-2)=A_{63}$	$w_1=0.5201$ and $w_2=0.3248$	153	$F(t-1)=A_{67} \wedge F(t-2)=A_{64}$	$w_1=0.7415$ and $w_2=0.3142$
64	$F(t-1)=A_{24} \wedge F(t-2)=A_{37}$	$w_1=0.94$ and $w_2=0.0227$	154	$F(t-1)=A_{75} \wedge F(t-2)=A_{67}$	$w_1=0.4368$ and $w_2=0.5715$
65	$F(t-1)=A_{19} \wedge F(t-2)=A_{24}$	$w_1=0.7613$ and $w_2=0.4193$	155	$F(t-1)=A_{72} \wedge F(t-2)=A_{75}$	$w_1=0.6571$ and $w_2=0.3123$
66	$F(t-1)=A_{43} \wedge F(t-2)=A_{19}$	$w_1=0.5703$ and $w_2=0.497$	156	$F(t-1)=A_{68} \wedge F(t-2)=A_{72}$	$w_1=0.3866$ and $w_2=0.6246$
67	$F(t-1)=A_{41} \wedge F(t-2)=A_{43}$	$w_1=0.7731$ and $w_2=0.1451$	157	$F(t-1)=A_{72} \wedge F(t-2)=A_{68}$	$w_1=0.6505$ and $w_2=0.2767$
68	$F(t-1)=A_{30} \wedge F(t-2)=A_{41}$	$w_1=0.5769$ and $w_2=0.455$	158	$F(t-1)=A_{58} \wedge F(t-2)=A_{72}$	$w_1=0.7454$ and $w_2=0.2555$
69	$F(t-1)=A_{39} \wedge F(t-2)=A_{30}$	$w_1=0.6175$ and $w_2=0.4501$	159	$F(t-1)=A_{62} \wedge F(t-2)=A_{58}$	$w_1=0.4072$ and $w_2=0.6457$
70	$F(t-1)=A_{44} \wedge F(t-2)=A_{39}$	$w_1=0.572$ and $w_2=0.4556$	160	$F(t-1)=A_{68} \wedge F(t-2)=A_{62}$	$w_1=0.5326$ and $w_2=0.3795$
71	$F(t-1)=A_{45} \wedge F(t-2)=A_{44}$	$w_1=0.7394$ and $w_2=0.1382$	161	$F(t-1)=A_{51} \wedge F(t-2)=A_{68}$	$w_1=0.7501$ and $w_2=0.241$
72	$F(t-1)=A_{26} \wedge F(t-2)=A_{45}$	$w_1=0.5381$ and $w_2=0.4195$	162	$F(t-1)=A_{54} \wedge F(t-2)=A_{51}$	$w_1=0.7499$ and $w_2=0.2918$
73	$F(t-1)=A_{29} \wedge F(t-2)=A_{26}$	$w_1=0.5661$ and $w_2=0.3769$	163	$F(t-1)=A_{59} \wedge F(t-2)=A_{54}$	$w_1=0.5706$ and $w_2=0.4792$
74	$F(t-1)=A_{20} \wedge F(t-2)=A_{29}$	$w_1=0.6083$ and $w_2=0.4925$	164	$F(t-1)=A_{65} \wedge F(t-2)=A_{59}$	$w_1=0.6608$ and $w_2=0.3818$
75	$F(t-1)=A_{37} \wedge F(t-2)=A_{20}$	$w_1=0.7506$ and $w_2=0.2416$	165	$F(t-1)=A_{70} \wedge F(t-2)=A_{65}$	$w_1=0.8178$ and $w_2=0.2086$
76	$F(t-1)=A_{32} \wedge F(t-2)=A_{37}$	$w_1=0.4859$ and $w_2=0.4036$	166	$F(t-1)=A_{73} \wedge F(t-2)=A_{70}$	$w_1=0.5414$ and $w_2=0.4692$
77	$F(t-1)=A_{19} \wedge F(t-2)=A_{32}$	$w_1=0.587$ and $w_2=0.4051$	167	$F(t-1)=A_{74} \wedge F(t-2)=A_{73}$	$w_1=0.7095$ and $w_2=0.2744$
78	$F(t-1)=A_{23} \wedge F(t-2)=A_{19}$	$w_1=0.522$ and $w_2=0.4958$	168	$F(t-1)=A_{71} \wedge F(t-2)=A_{74}$	$w_1=0.6151$ and $w_2=0.3478$
79	$F(t-1)=A_{24} \wedge F(t-2)=A_{23}$	$w_1=0.6045$ and $w_2=0.4688$	169	$F(t-1)=A_{65} \wedge F(t-2)=A_{71}$	$w_1=0.6756$ and $w_2=0.2981$
80	$F(t-1)=A_{33} \wedge F(t-2)=A_{24}$	$w_1=0.5769$ and $w_2=0.5116$	170	$F(t-1)=A_{62} \wedge F(t-2)=A_{65}$	$w_1=0.4562$ and $w_2=0.5447$
81	$F(t-1)=A_{40} \wedge F(t-2)=A_{33}$	$w_1=0.6915$ and $w_2=0.4164$	171	$F(t-1)=A_{64} \wedge F(t-2)=A_{62}$	$w_1=0.5273$ and $w_2=0.5$
82	$F(t-1)=A_{53} \wedge F(t-2)=A_{40}$	$w_1=0.8753$ and $w_2=0.5$	172	$F(t-1)=A_{68} \wedge F(t-2)=A_{64}$	$w_1=0.7434$ and $w_2=0.2367$
83	$F(t-1)=A_{106} \wedge F(t-2)=A_{53}$	$w_1=0.6826$ and $w_2=0.5034$	173	$F(t-1)=A_{63} \wedge F(t-2)=A_{68}$	$w_1=0.6416$ and $w_2=0.3957$
84	$F(t-1)=A_{119} \wedge F(t-2)=A_{106}$	$w_1=0.7737$ and $w_2=0.0591$	174	$F(t-1)=A_{71} \wedge F(t-2)=A_{63}$	$w_1=0.6405$ and $w_2=0.2914$
85	$F(t-1)=A_{81} \wedge F(t-2)=A_{119}$	$w_1=0.6953$ and $w_2=0.1292$	175	$F(t-1)=A_{57} \wedge F(t-2)=A_{71}$	$w_1=0.7939$ and $w_2=0.1728$
86	$F(t-1)=A_{54} \wedge F(t-2)=A_{81}$	$w_1=0.75$ and $w_2=0.136$	176	$F(t-1)=A_{54} \wedge F(t-2)=A_{57}$	$w_1=0.7108$ and $w_2=0.2695$
87	$F(t-1)=A_{39} \wedge F(t-2)=A_{54}$	$w_1=0.6137$ and $w_2=0.3156$	177	$F(t-1)=A_{52} \wedge F(t-2)=A_{54}$	$w_1=0.545$ and $w_2=0.4428$
88	$F(t-1)=A_{34} \wedge F(t-2)=A_{39}$	$w_1=0.7543$ and $w_2=0.1623$	178	$F(t-1)=A_{51} \wedge F(t-2)=A_{52}$	$w_1=0.5061$ and $w_2=0.5$
89	$F(t-1)=A_{23} \wedge F(t-2)=A_{34}$	$w_1=0.536$ and $w_2=0.5$			
90	$F(t-1)=A_{33} \wedge F(t-2)=A_{23}$	$w_1=0.7522$ and $w_2=0.2271$			

Table 6 shows that each fuzzy rule has corresponding weight w_i values resulting from the application of the PSO function. To illustrate, we have the fuzzy rule (1) in Table 6. Accordingly, weights are equal to ($w_1 = 0.734$, $w_2 = 0.1299$). The value of the linguistic variable in time $F(t-1)$ is equal to A_{17} and the value of the linguistic variable in time $F(t-2)$ equals to A_{32} . Because this rule contains only two conditions, the number of

weights corresponding to this rule is only two. However, if the fuzzy rule contains three conditions, as in fuzzy rule 12 in the table, the number of corresponding weights will be three weights.

Throughout the values of the weights that have been obtained by using the PSO function, the formula of the defuzzification coefficient X_i has been applied and used in the defuzzing process to obtain the predictive values time series as shown in Table 7.

Table 7. Predictive values of the TDS series after defuzzification

Linguistic Variable	Month	Year	Linguistic Variable	Month	Year	Linguistic Variable	Month	Year	Linguistic Variable	Month	Year
***	Jan	2004	712.1305	Jan	2008	654.644	Jan	2012	632.0388	Jan	2016
***	Feb		649.8629	Feb		556.5566	Feb		639.9498	Feb	
370.429	Mar		572.022	Mar		552.6428	Mar		622.2322	Mar	
394.6782	Apr		502.1139	Apr		521.5485	Apr		591.8567	Apr	
399.1177	May		658.2267	May		472.8383	May		564.1834	May	
363.6687	June		710.9914	June		519.4693	June		535.0187	June	
373.9654	July		731.6088	July		617.3781	July		557.7008	July	
379.1749	Aug		741.1833	Aug		518.6186	Aug		569.7858	Aug	
387.7769	Sep		773.4207	Sep		630.8485	Sep		585.7851	Sep	
488.6273	Oct		795.3873	Oct		605.61	Oct		596.1049	Oct	
511.591	Nov		761.2142	Nov		596.6727	Nov		626.073	Nov	
499.6896	Dec		766.8576	Dec		620.8294	Dec		614.0409	Dec	
566.9747	Jan	2005	755.4341	Jan	2009	601.6079	Jan	2013	598.9665	Jan	2017
596.7618	Feb		795.9502	Feb		587.3241	Feb		615.0808	Feb	
552.2084	Mar		585.2333	Mar		473.1915	Mar		565.8065	Mar	
507.1153	Apr		492.4093	Apr		516.9208	Apr		579.0081	Apr	
521.0201	May		445.0586	May		547.4635	May		601.2227	May	
436.503	June		430.388	June		544.4603	June		539.8245	June	
447.659	July		514.3901	July		504.0725	July		549.8722	July	
496.5295	Aug		506.2627	Aug		571.7093	Aug		570.0606	Aug	
499.7335	Sep		465.614	Sep		576.8487	Sep		588.7885	Sep	
567.073	Oct		499.0696	Oct		616.6072	Oct		606.806	Oct	
587.239	Nov		517.8678	Nov		657.3602	Nov		619.2767	Nov	
559.3698	Dec		522.5421	Dec		649.9582	Dec		619.9171	Dec	
642.8267	Jan	2006	456.5569	Jan	2010	659.3882	Jan	2014	609.7755	Jan	2018
607.4288	Feb		463.3987	Feb		617.611	Feb		590.8393	Feb	
492.4919	Mar		433.5852	Mar		526.5338	Mar		581.1532	Mar	
514.1895	Apr		490.8415	Apr		503.6562	Apr		586.9667	Apr	
463.9317	May		472.919	May		513.3949	May		600.0026	May	
387.1127	June		428.9556	June		512.018	June		584.9267	June	
450.0782	July		443.6182	July		537.1298	July		585.3918	July	
508.5469	Aug		443.9474	Aug		529.8992	Aug		593.9333	Aug	
602.6637	Sep		477.7888	Sep		551.6953	Sep		573.8334	Sep	
630.7663	Oct		503.9061	Oct		618.2907	Oct		543.7246	Oct	
482.184	Nov		547.5624	Nov		603.9389	Nov		545.4309	Nov	
485.7252	Dec		732.5329	Dec		594.8948	Dec		557.1203	Dec	
593.2829	Jan	2007	777.4091	Jan	2011	611.1763	Jan	2015			
544.3126	Feb		645.3526	Feb		603.2408	Feb				
501.3298	Mar		549.6817	Mar		575.8963	Mar				
500.7565	Apr		500.3671	Apr		539.7923	Apr				
462.5617	May		480.4336	May		565.0178	May				
439.7679	June		443.2208	June		533.7624	June				
510.9367	July		477.4464	July		516.9263	July				
535.2146	Aug		460.177	Aug		563.1071	Aug				
568.8424	Sep		558.3233	Sep		552.8944	Sep				
569.74	Oct		536.5755	Oct		544.7831	Oct				
745.8112	Nov		584.7344	Nov		541.901	Nov				
729.1784	Dec		655.7574	Dec		546.8124	Dec				

It is noted in Table 7 that the predictive values of time series data are close to actual values when using the high order fuzzy time series model and symbolized Fuzzy_{POS}

3.3. The proposed procedure in this study

Time series data for the ARIMA(3,1,3) model were taken as a new series as shown in Figure 7.

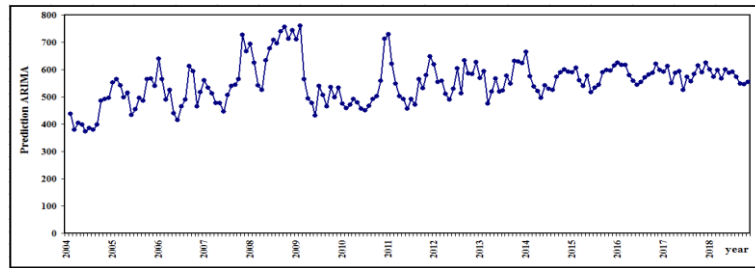


Figure 7. Time series data for the ARIMA model

The high order fuzzy time series model was combined to control the fluctuations of ARIMA series errors and to find a model with high accuracy and quality, by calculating the following: $AD = 2.1709$ and $ADR = 1.2867$, $U = [372.1043, 761.0917]$. The number of fuzzy sets is equal to $n = 151$. It's being able to define the fuzzy sets for new series (ARIMA) with 151 fuzzy sets. It can be defined by using TMF as shown in Table 8, which can be identified by using the TMF.

Table 8. Fuzzy sets of high order fuzzy model for ARIMA series

Fuzzy Sets	Fuzzy Numbers				Fuzzy Sets	Fuzzy Numbers			
A ₁	372.1043	373.391	374.6777	375.9644	A ₇₇	567.6827	568.9694	570.2561	571.5428
A ₂	374.6777	375.9644	377.2511	378.5378	A ₇₈	570.2561	571.5428	572.8295	574.1162
A ₃	377.2511	378.5378	379.8245	381.1112	A ₇₉	572.8295	574.1162	575.4029	576.6896
A ₄	379.8245	381.1112	382.3979	383.6846	A ₈₀	575.4029	576.6896	577.9763	579.263
A ₅	382.3979	383.6846	384.9713	386.258	A ₈₁	577.9763	579.263	580.5497	581.8364
A ₆	384.9713	386.258	387.5447	388.8314	A ₈₂	580.5497	581.8364	583.1231	584.4098
A ₇	387.5447	388.8314	390.1181	391.4048	A ₈₃	583.1231	584.4098	585.6965	586.9832
A ₈	390.1181	391.4048	392.6915	393.9782	A ₈₄	585.6965	586.9832	588.2699	589.5566
A ₉	392.6915	393.9782	395.2649	396.5516	A ₈₅	588.2699	589.5566	590.8433	592.13
A ₁₀	395.2649	396.5516	397.8383	399.125	A ₈₆	590.8433	592.13	593.4167	594.7034
A ₁₁	397.8383	399.125	400.4117	401.6984	A ₈₇	593.4167	594.7034	595.9901	597.2768
A ₁₂	400.4117	401.6984	402.9851	404.2718	A ₈₈	595.9901	597.2768	598.5635	599.8502
A ₁₃	402.9851	404.2718	405.5585	406.8452	A ₈₉	598.5635	599.8502	601.1369	602.4236
A ₁₄	405.5585	406.8452	408.1319	409.4186	A ₉₀	601.1369	602.4236	603.7103	604.997
A ₁₅	408.1319	409.4186	410.7053	411.992	A ₉₁	603.7103	604.997	606.2837	607.5704
A ₁₆	410.7053	411.992	413.2787	414.5654	A ₉₂	606.2837	607.5704	608.8571	610.1438
A ₁₇	413.2787	414.5654	415.8521	417.1388	A ₉₃	608.8571	610.1438	611.4305	612.7172
A ₁₈	415.8521	417.1388	418.4255	419.7122	A ₉₄	611.4305	612.7172	614.0039	615.2906
A ₁₉	418.4255	419.7122	420.9989	422.2856	A ₉₅	614.0039	615.2906	616.5773	617.864
A ₂₀	420.9989	422.2856	423.5723	424.859	A ₉₆	616.5773	617.864	619.1507	620.4374
A ₂₁	423.5723	424.859	426.1457	427.4324	A ₉₇	619.1507	620.4374	621.7241	623.0108
A ₂₂	426.1457	427.4324	428.7191	430.0058	A ₉₈	621.7241	623.0108	624.2975	625.5842
A ₂₃	428.7191	430.0058	431.2925	432.5792	A ₉₉	624.2975	625.5842	626.8709	628.1576
A ₂₄	431.2925	432.5792	433.8659	435.1526	A ₁₀₀	626.8709	628.1576	629.4443	630.731
A ₂₅	433.8659	435.1526	436.4393	437.726	A ₁₀₁	629.4443	630.731	632.0177	633.3044
A ₂₆	436.4393	437.726	439.0127	440.2994	A ₁₀₂	632.0177	633.3044	634.5911	635.8778
A ₂₇	439.0127	440.2994	441.5861	442.8728	A ₁₀₃	634.5911	635.8778	637.1645	638.4512
A ₂₈	441.5861	442.8728	444.1595	445.4462	A ₁₀₄	637.1645	638.4512	639.7379	641.0246
A ₂₉	444.1595	445.4462	446.7329	448.0196	A ₁₀₅	639.7379	641.0246	642.3113	643.598
A ₃₀	446.7329	448.0196	449.3063	450.593	A ₁₀₆	642.3113	643.598	644.8847	646.1714
A ₃₁	449.3063	450.593	451.8797	453.1664	A ₁₀₇	644.8847	646.1714	647.4581	648.7448
A ₃₂	451.8797	453.1664	454.4531	455.7398	A ₁₀₈	647.4581	648.7448	650.0315	651.3182
A ₃₃	454.4531	455.7398	457.0265	458.3132	A ₁₀₉	650.0315	651.3182	652.6049	653.8916
A ₃₄	457.0265	458.3132	459.5999	460.8866	A ₁₁₀	652.6049	653.8916	655.1783	656.465
A ₃₅	459.5999	460.8866	462.1733	463.46	A ₁₁₁	655.1783	656.465	657.7517	659.0384
A ₃₆	462.1733	463.46	464.7467	466.0334	A ₁₁₂	657.7517	659.0384	660.3251	661.6118
A ₃₇	464.7467	466.0334	467.3201	468.6068	A ₁₁₃	660.3251	661.6118	662.8985	664.1852
A ₃₈	467.3201	468.6068	469.8935	471.1802	A ₁₁₄	662.8985	664.1852	665.4719	666.7586
A ₃₉	469.8935	471.1802	472.4669	473.7536	A ₁₁₅	665.4719	666.7586	668.0453	669.332
A ₄₀	472.4669	473.7536	475.0403	476.327	A ₁₁₆	668.0453	669.332	670.6187	671.9054
A ₄₁	475.0403	476.327	477.6137	478.9004	A ₁₁₇	670.6187	671.9054	673.1921	674.4788
A ₄₂	477.6137	478.9004	480.1871	481.4738	A ₁₁₈	673.1921	674.4788	675.7655	677.0522
A ₄₃	480.1871	481.4738	482.7605	484.0472	A ₁₁₉	675.7655	677.0522	678.3389	679.6256
A ₄₄	482.7605	484.0472	485.3339	486.6206	A ₁₂₀	678.3389	679.6256	680.9123	682.199
A ₄₅	485.3339	486.6206	487.9073	489.194	A ₁₂₁	680.9123	682.199	683.4857	684.7724
A ₄₆	487.9073	489.194	490.4807	491.7674	A ₁₂₂	683.4857	684.7724	686.0591	687.3458
A ₄₇	490.4807	491.7674	493.0541	494.3408	A ₁₂₃	686.0591	687.3458	688.6325	689.9192
A ₄₈	493.0541	494.3408	495.6275	496.9142	A ₁₂₄	688.6325	689.9192	691.2059	692.4926

A ₄₉	495.6275	496.9142	498.2009	499.4876	A ₁₂₅	691.2059	692.4926	693.7793	695.066
A ₅₀	498.2009	499.4876	500.7743	502.061	A ₁₂₆	693.7793	695.066	696.3527	697.6394
A ₅₁	500.7743	502.061	503.3477	504.6344	A ₁₂₇	696.3527	697.6394	698.9261	700.2128
A ₅₂	503.3477	504.6344	505.9211	507.2078	A ₁₂₈	698.9261	700.2128	701.4995	702.7862
A ₅₃	505.9211	507.2078	508.4945	509.7812	A ₁₂₉	701.4995	702.7862	704.0729	705.3596
A ₅₄	508.4945	509.7812	511.0679	512.3546	A ₁₃₀	704.0729	705.3596	706.6463	707.933
A ₅₅	511.0679	512.3546	513.6413	514.928	A ₁₃₁	706.6463	707.933	709.2197	710.5064
A ₅₆	513.6413	514.928	516.2147	517.5014	A ₁₃₂	709.2197	710.5064	711.7931	713.0798
A ₅₇	516.2147	517.5014	518.7881	520.0748	A ₁₃₃	711.7931	713.0798	714.3665	715.6532
A ₅₈	518.7881	520.0748	521.3615	522.6482	A ₁₃₄	714.3665	715.6532	716.9399	718.2266
A ₅₉	521.3615	522.6482	523.9349	525.2216	A ₁₃₅	716.9399	718.2266	719.5133	720.8
A ₆₀	523.9349	525.2216	526.5083	527.795	A ₁₃₆	719.5133	720.8	722.0867	723.3734
A ₆₁	526.5083	527.795	529.0817	530.3684	A ₁₃₇	722.0867	723.3734	724.6601	725.9468
A ₆₂	529.0817	530.3684	531.6551	532.9418	A ₁₃₈	724.6601	725.9468	727.2335	728.5202
A ₆₃	531.6551	532.9418	534.2285	535.5152	A ₁₃₉	727.2335	728.5202	729.8069	731.0936
A ₆₄	534.2285	535.5152	536.8019	538.0886	A ₁₄₀	729.8069	731.0936	732.3803	733.667
A ₆₅	536.8019	538.0886	539.3753	540.662	A ₁₄₁	732.3803	733.667	734.9537	736.2404
A ₆₆	539.3753	540.662	541.9487	543.2354	A ₁₄₂	734.9537	736.2404	737.5271	738.8138
A ₆₇	541.9487	543.2354	544.5221	545.8088	A ₁₄₃	737.5271	738.8138	740.1005	741.3872
A ₆₈	544.5221	545.8088	547.0955	548.3822	A ₁₄₄	740.1005	741.3872	742.6739	743.9606
A ₆₉	547.0955	548.3822	549.6689	550.9556	A ₁₄₅	742.6739	743.9606	745.2473	746.534
A ₇₀	549.6689	550.9556	552.2423	553.529	A ₁₄₆	745.2473	746.534	747.8207	749.1074
A ₇₁	552.2423	553.529	554.8157	556.1024	A ₁₄₇	747.8207	749.1074	750.3941	751.6808
A ₇₂	554.8157	556.1024	557.3891	558.6758	A ₁₄₈	750.3941	751.6808	752.9675	754.2542
A ₇₃	557.3891	558.6758	559.9625	561.2492	A ₁₄₉	752.9675	754.2542	755.5409	756.8276
A ₇₄	559.9625	561.2492	562.5359	563.8226	A ₁₅₀	755.5409	756.8276	758.1143	759.401
A ₇₅	562.5359	563.8226	565.1093	566.396	A ₁₅₁	758.1143	759.401	760.6877	761.9744
A ₇₆	565.1093	566.396	567.6827	568.9694					

Time series data has fuzzified, and Table 9 shows fuzzification of the time series to determine the membership function.

Table 9. Fuzzification ARIMA data according to the high order fuzzy model

Linguistic Variable	Month	Year	Linguistic Variable	Month	Year	Linguistic Variable	Month	Year	Linguistic Variable	Month	Year
***	Jan	2004	A ₁₁₅	Jan	2008	A ₁₀₈	Jan	2012	A ₉₄	Jan	2016
A ₃₉	Feb		A ₁₂₅	Feb		A ₉₆	Feb		A ₉₈	Feb	
A ₁₉	Mar		A ₉₈	Mar		A ₇₁	Mar		A ₉₅	Mar	
A ₃	Apr		A ₆₆	Apr		A ₇₂	Apr		A ₉₅	Apr	
A ₁₂	May		A ₆₀	May		A ₅₃	May		A ₈₁	May	
A ₁₀	June		A ₁₀₂	June		A ₄₆	June		A ₇₃	June	
A ₁	July		A ₁₁₈	July		A ₆₁	July		A ₆₇	July	
A ₅	Aug		A ₁₃₀	Aug		A ₉₀	Aug		A ₇₀	Aug	
A ₃	Sep		A ₁₂₆	Sep		A ₅₅	Sep		A ₇₇	Sep	
A ₁₀	Oct		A ₁₄₃	Oct		A ₁₀₁	Oct		A ₈₁	Oct	
A ₄₄	Nov		A ₁₄₉	Nov		A ₈₃	Nov		A ₈₃	Nov	
A ₄₆	Dec		A ₁₃₂	Dec		A ₈₂	Dec		A ₉₇	Dec	
A ₄₈	Jan	2005	A ₁₄₅	Jan	2009	A ₉₉	Jan	2013	A ₈₇	Jan	2017
A ₇₀	Feb		A ₁₃₂	Feb		A ₇₆	Feb		A ₈₆	Feb	
A ₇₅	Mar		A ₁₅₁	Mar		A ₈₆	Mar		A ₉₃	Mar	
A ₆₆	Apr		A ₇₅	Apr		A ₄₀	Apr		A ₆₉	Apr	
A ₄₉	May		A ₄₇	May		A ₅₇	May		A ₈₄	May	
A ₅₆	June		A ₄₁	June		A ₇₆	June		A ₈₆	June	
A ₂₄	July		A ₂₃	July		A ₅₇	July		A ₆₀	July	
A ₃₂	Aug		A ₆₅	Aug		A ₅₉	Aug		A ₇₈	Aug	
A ₄₈	Sep		A ₅₂	Sep		A ₈₀	Sep		A ₇₂	Sep	
A ₄₄	Oct		A ₃₆	Oct		A ₆₉	Oct		A ₈₂	Oct	
A ₇₅	Nov		A ₆₃	Nov		A ₁₀₁	Nov		A ₉₅	Nov	
A ₇₅	Dec		A ₄₉	Dec		A ₁₀₀	Dec		A ₈₄	Dec	
A ₆₅	Jan	2006	A ₆₂	Jan	2010	A ₉₇	Jan	2014	A ₉₈	Jan	2018
A ₁₀₄	Feb		A ₄₀	Feb		A ₁₁₄	Feb		A ₈₈	Feb	
A ₇₅	Mar		A ₃₃	Mar		A ₇₉	Mar		A ₇₈	Mar	
A ₄₅	Apr		A ₃₈	Apr		A ₆₄	Apr		A ₈₈	Apr	
A ₆₀	May		A ₄₇	May		A ₅₈	May		A ₇₆	May	
A ₂₆	June		A ₄₂	June		A ₄₈	June		A ₈₈	June	
A ₁₇	July		A ₃₃	July		A ₆₆	July		A ₈₄	July	
A ₃₆	Aug		A ₃₀	Aug		A ₆₁	Aug		A ₈₅	Aug	
A ₄₆	Sep		A ₃₇	Sep		A ₅₉	Sep		A ₇₈	Sep	
A ₉₃	Oct		A ₄₆	Oct		A ₇₈	Oct		A ₆₈	Oct	
A ₈₆	Nov		A ₅₁	Nov		A ₈₅	Nov		A ₆₈	Nov	
A ₃₆	Dec		A ₇₃	Dec		A ₈₉	Dec		A ₇₁	Dec	

A ₅₆	Jan	2007	A ₁₃₂	Jan	2011	A ₈₆	Jan	2015
A ₇₃	Feb		A ₁₃₈	Feb		A ₈₄	Feb	
A ₆₃	Mar		A ₉₆	Mar		A ₉₁	Mar	
A ₅₅	Apr		A ₆₈	Apr		A ₇₃	Apr	
A ₄₁	May		A ₅₀	May		A ₆₅	May	
A ₄₁	June		A ₄₆	June		A ₈₀	June	
A ₂₉	July		A ₃₃	July		A ₅₆	July	
A ₅₂	Aug		A ₄₆	Aug		A ₆₃	Aug	
A ₆₅	Sep		A ₃₉	Sep		A ₆₇	Sep	
A ₆₇	Oct		A ₇₄	Oct		A ₈₅	Oct	
A ₇₅	Nov		A ₆₂	Nov		A ₈₈	Nov	
A ₁₃₈	Dec		A ₈₁	Dec		A ₈₇	Dec	

In the stage of defuzzification, FSGS elements have been established as in Table 10. It is clear that there are no frequencies in elements of FSGS.

Table 10. FSGS for the data of ARIMA series

#	FSGS	#	FSGS	#	FSGS	#	FSGS	#	FSGS
1	{A ₃₉ ,A ₁₉ }	37	{A ₇₃ ,A ₆₃ }	73	{A ₄₀ ,A ₃₃ }	109	{A ₇₆ ,A ₈₆ }	145	{A ₉₈ ,A ₉₅ }
2	{A ₁₉ ,A ₃ }	38	{A ₆₃ ,A ₅₅ }	74	{A ₃₃ ,A ₃₈ }	110	{A ₈₆ ,A ₄₀ }	146	{A ₉₅ ,A ₉₅ }
3	{A ₃ ,A ₁₂ }	39	{A ₅₅ ,A ₄₁ }	75	{A ₃₈ ,A ₄₇ }	111	{A ₄₀ ,A ₅₇ }	147	{A ₉₅ ,A ₈₁ }
4	{A ₁₂ ,A ₁₀ }	40	{A ₄₁ ,A ₄₁ }	76	{A ₄₇ ,A ₄₂ }	112	{A ₅₇ ,A ₇₆ }	148	{A ₈₁ ,A ₇₃ }
5	{A ₁₀ ,A ₁ }	41	{A ₄₁ ,A ₂₉ }	77	{A ₄₂ ,A ₃₃ }	113	{A ₇₆ ,A ₅₇ }	149	{A ₇₃ ,A ₆₇ }
6	{A ₁ ,A ₅ }	42	{A ₂₉ ,A ₅₂ }	78	{A ₃₃ ,A ₃₀ }	114	{A ₅₇ ,A ₅₉ }	150	{A ₆₇ ,A ₇₀ }
7	{A ₅ ,A ₃ }	43	{A ₅₂ ,A ₆₅ }	79	{A ₃₀ ,A ₃₇ }	115	{A ₅₉ ,A ₈₀ }	151	{A ₇₀ ,A ₇₇ }
8	{A ₃ ,A ₁₀ }	44	{A ₆₅ ,A ₆₇ }	80	{A ₃₇ ,A ₄₆ }	116	{A ₈₀ ,A ₆₉ }	152	{A ₇₇ ,A ₈₁ }
9	{A ₁₀ ,A ₄₄ }	45	{A ₆₇ ,A ₇₅ }	81	{A ₄₆ ,A ₅₁ }	117	{A ₆₉ ,A ₁₀₁ }	153	{A ₈₁ ,A ₈₃ }
10	{A ₄₄ ,A ₄₆ }	46	{A ₇₅ ,A ₁₃₈ }	82	{A ₅₁ ,A ₇₃ }	118	{A ₁₀₁ ,A ₁₀₀ }	154	{A ₈₃ ,A ₉₇ }
11	{A ₄₆ ,A ₄₈ }	47	{A ₁₃₈ ,A ₁₁₅ }	83	{A ₇₃ ,A ₁₃₂ }	119	{A ₁₀₀ ,A ₉₇ }	155	{A ₉₇ ,A ₈₇ }
12	{A ₄₈ ,A ₇₀ }	48	{A ₁₁₅ ,A ₁₂₅ }	84	{A ₁₃₂ ,A ₁₃₈ }	120	{A ₉₇ ,A ₁₁₄ }	156	{A ₈₇ ,A ₈₆ }
13	{A ₇₀ ,A ₇₅ }	49	{A ₁₂₅ ,A ₉₈ }	85	{A ₁₃₈ ,A ₉₆ }	121	{A ₁₁₄ ,A ₇₉ }	157	{A ₈₆ ,A ₉₃ }
14	{A ₇₅ ,A ₆₆ }	50	{A ₉₈ ,A ₆₆ }	86	{A ₉₆ ,A ₆₈ }	122	{A ₇₉ ,A ₆₄ }	158	{A ₉₃ ,A ₆₉ }
15	{A ₆₆ ,A ₄₉ }	51	{A ₆₆ ,A ₆₀ }	87	{A ₆₈ ,A ₅₀ }	123	{A ₆₄ ,A ₅₈ }	159	{A ₆₉ ,A ₈₄ }
16	{A ₄₉ ,A ₅₆ }	52	{A ₆₀ ,A ₁₀₂ }	88	{A ₅₀ ,A ₄₆ }	124	{A ₅₈ ,A ₄₈ }	160	{A ₈₄ ,A ₈₆ }
17	{A ₅₆ ,A ₂₄ }	53	{A ₁₀₂ ,A ₁₁₈ }	89	{A ₄₆ ,A ₃₃ }	125	{A ₄₈ ,A ₆₆ }	161	{A ₈₆ ,A ₆₀ }
18	{A ₂₄ ,A ₃₂ }	54	{A ₁₁₈ ,A ₁₃₀ }	90	{A ₃₃ ,A ₄₆ }	126	{A ₆₆ ,A ₆₁ }	162	{A ₆₀ ,A ₇₈ }
19	{A ₃₂ ,A ₄₈ }	55	{A ₁₃₀ ,A ₁₂₆ }	91	{A ₄₆ ,A ₃₉ }	127	{A ₆₁ ,A ₅₉ }	163	{A ₇₈ ,A ₇₂ }
20	{A ₄₈ ,A ₄₄ }	56	{A ₁₂₆ ,A ₁₄₃ }	92	{A ₃₉ ,A ₇₄ }	128	{A ₅₉ ,A ₇₈ }	164	{A ₇₂ ,A ₈₂ }
21	{A ₄₄ ,A ₇₅ }	57	{A ₁₄₃ ,A ₁₄₉ }	93	{A ₇₄ ,A ₆₂ }	129	{A ₇₈ ,A ₈₅ }	165	{A ₈₂ ,A ₉₅ }
22	{A ₇₅ ,A ₇₅ }	58	{A ₁₄₉ ,A ₁₃₂ }	94	{A ₆₂ ,A ₈₁ }	130	{A ₈₅ ,A ₈₉ }	166	{A ₉₅ ,A ₈₄ }
23	{A ₇₅ ,A ₆₅ }	59	{A ₁₃₂ ,A ₁₄₅ }	95	{A ₈₁ ,A ₁₀₈ }	131	{A ₈₉ ,A ₈₆ }	167	{A ₈₄ ,A ₉₈ }
24	{A ₆₅ ,A ₁₀₄ }	60	{A ₁₄₅ ,A ₁₃₂ }	96	{A ₁₀₈ ,A ₉₆ }	132	{A ₈₆ ,A ₈₄ }	168	{A ₉₈ ,A ₈₈ }
25	{A ₁₀₄ ,A ₇₅ }	61	{A ₁₃₂ ,A ₁₅₁ }	97	{A ₉₆ ,A ₇₁ }	133	{A ₈₄ ,A ₉₁ }	169	{A ₈₈ ,A ₇₈ }
26	{A ₇₅ ,A ₄₅ }	62	{A ₁₅₁ ,A ₇₅ }	98	{A ₇₁ ,A ₇₂ }	134	{A ₉₁ ,A ₇₃ }	170	{A ₇₈ ,A ₈₈ }
27	{A ₄₅ ,A ₆₀ }	63	{A ₇₅ ,A ₄₇ }	99	{A ₇₂ ,A ₅₃ }	135	{A ₇₃ ,A ₆₅ }	171	{A ₈₈ ,A ₇₆ }
28	{A ₆₀ ,A ₂₆ }	64	{A ₄₇ ,A ₄₁ }	100	{A ₅₃ ,A ₄₆ }	136	{A ₆₅ ,A ₈₀ }	172	{A ₇₆ ,A ₈₈ }
29	{A ₂₆ ,A ₁₇ }	65	{A ₄₁ ,A ₂₃ }	101	{A ₄₆ ,A ₆₁ }	137	{A ₈₀ ,A ₅₆ }	173	{A ₈₈ ,A ₈₄ }
30	{A ₁₇ ,A ₃₆ }	66	{A ₂₃ ,A ₆₅ }	102	{A ₆₁ ,A ₉₀ }	138	{A ₅₆ ,A ₆₃ }	174	{A ₈₄ ,A ₈₅ }
31	{A ₃₆ ,A ₄₆ }	67	{A ₆₅ ,A ₅₂ }	103	{A ₉₀ ,A ₅₅ }	139	{A ₆₃ ,A ₆₇ }	175	{A ₈₅ ,A ₇₈ }
32	{A ₄₆ ,A ₉₃ }	68	{A ₅₂ ,A ₃₆ }	104	{A ₅₅ ,A ₁₀₁ }	140	{A ₆₇ ,A ₈₅ }	176	{A ₇₈ ,A ₆₈ }
33	{A ₉₃ ,A ₈₆ }	69	{A ₃₆ ,A ₆₃ }	105	{A ₁₀₁ ,A ₈₃ }	141	{A ₈₅ ,A ₈₈ }	177	{A ₆₈ ,A ₆₈ }
34	{A ₈₆ ,A ₃₆ }	70	{A ₆₃ ,A ₄₉ }	106	{A ₈₃ ,A ₈₂ }	142	{A ₈₈ ,A ₈₇ }	178	{A ₆₈ ,A ₇₁ }
35	{A ₃₆ ,A ₅₆ }	71	{A ₄₉ ,A ₆₂ }	107	{A ₈₂ ,A ₉₉ }	143	{A ₈₇ ,A ₉₄ }		
36	{A ₅₆ ,A ₇₃ }	72	{A ₆₂ ,A ₄₀ }	108	{A ₉₉ ,A ₇₆ }	144	{A ₉₄ ,A ₉₈ }		

The *If-then* rules have evaluated for the sets of Table 10. PSO function algorithm is applied to obtain the w_i weights and calculate the value of the defuzzification coefficient X_i . Table 11 illustrates these steps:

Table 11. Evaluation of the *If-then* rule and w_i results of ARIMA data using PSO function

#	Matching Measure <i>If - then</i>	Resultant Weights	#	Matching Measure <i>If - then</i>	Resultant Weights
1	$F(t-1)=A_{19} \wedge F(t-2)=A_{39}$	$w_1=0.7487$ and $w_2=0.143$	90	$F(t-1)=A_{46} \wedge F(t-2)=A_{33}$	$w_1=0.7503$ and $w_2=0.2261$
2	$F(t-1)=A_3 \wedge F(t-2)=A_{19}$	$w_1=0.6097$ and $w_2=0.4183$	91	$F(t-1)=A_{39} \wedge F(t-2)=A_{46}$	$w_1=0.687$ and $w_2=0.4977$
3	$F(t-1)=A_{12} \wedge F(t-2)=A_3$	$w_1=0.704$ and $w_2=0.3028$	92	$F(t-1)=A_{74} \wedge F(t-2)=A_{39}$	$w_1=0.5328$ and $w_2=0.4947$
4	$F(t-1)=A_{10} \wedge F(t-2)=A_{12}$	$w_1=0.4378$ and $w_2=0.493$	93	$F(t-1)=A_{62} \wedge F(t-2)=A_{74}$	$w_1=0.5521$ and $w_2=0.5013$
5	$F(t-1)=A_1 \wedge F(t-2)=A_{10}$	$w_1=0.7465$ and $w_2=0.2602$	94	$F(t-1)=A_{81} \wedge F(t-2)=A_{62}$	$w_1=0.6606$ and $w_2=0.5044$
6	$F(t-1)=A_5 \wedge F(t-2)=A_1$	$w_1=0.75$ and $w_2=0.2363$	95	$F(t-1)=A_{108} \wedge F(t-2)=A_{81}$	$w_1=0.5127$ and $w_2=0.5$
7	$F(t-1)=A_3 \wedge F(t-2)=A_5$	$w_1=0.7135$ and $w_2=0.3432$	96	$F(t-1)=A_{96} \wedge F(t-2)=A_{108}$	$w_1=0.6475$ and $w_2=0.2382$
8	$F(t-1)=A_{10} \wedge F(t-2)=A_3$	$w_1=0.75$ and $w_2=0.5$	97	$F(t-1)=A_{71} \wedge F(t-2)=A_{96}$	$w_1=0.7246$ and $w_2=0.2596$

80	$F(t-1)=A_{46} \wedge F(t-2)=A_{37}$	$w_1=0.5525$ and $w_2=0.5008$	169	$F(t-1)=A_{78} \wedge F(t-2)=A_{88}$	$w_1=0.7079$ and $w_2=0.3161$
81	$F(t-1)=A_{51} \wedge F(t-2)=A_{46}$	$w_1=0.6081$ and $w_2=0.5258$	170	$F(t-1)=A_{88} \wedge F(t-2)=A_{78}$	$w_1=0.5717$ and $w_2=0.3958$
82	$F(t-1)=A_{73} \wedge F(t-2)=A_{51}$	$w_1=0.7559$ and $w_2=0.569$	171	$F(t-1)=A_{76} \wedge F(t-2)=A_{88}$	$w_1=0.7202$ and $w_2=0.3145$
83	$F(t-1)=A_{132} \wedge F(t-2)=A_{73}$	$w_1=0.6315$ and $w_2=0.5015$	172	$F(t-1)=A_{88} \wedge F(t-2)=A_{76}$	$w_1=0.75$ and $w_2=0.2396$
84	$F(t-1)=A_{138} \wedge F(t-2)=A_{132}$	$w_1=0.751$ and $w_2=0.1005$	173	$F(t-1)=A_{84} \wedge F(t-2)=A_{88}$	$w_1=0.8958$ and $w_2=0.113$
85	$F(t-1)=A_{96} \wedge F(t-2)=A_{138}$	$w_1=0.4662$ and $w_2=0.3534$	174	$F(t-1)=A_{85} \wedge F(t-2)=A_{84}$	$w_1=0.749$ and $w_2=0.2235$
86	$F(t-1)=A_{68} \wedge F(t-2)=A_{96}$	$w_1=0.7509$ and $w_2=0.1494$	175	$F(t-1)=A_{78} \wedge F(t-2)=A_{85}$	$w_1=0.6512$ and $w_2=0.2885$
87	$F(t-1)=A_{50} \wedge F(t-2)=A_{68}$	$w_1=0.5769$ and $w_2=0.3722$	176	$F(t-1)=A_{68} \wedge F(t-2)=A_{78}$	$w_1=0.5652$ and $w_2=0.4118$
88	$F(t-1)=A_{46} \wedge F(t-2)=A_{50}$	$w_1=0.5427$ and $w_2=0.373$	177	$F(t-1)=A_{68} \wedge F(t-2)=A_{68}$	$w_1=0.5126$ and $w_2=0.5058$
89	$F(t-1)=A_{33} \wedge F(t-2)=A_{46}$	$w_1=0.7436$ and $w_2=0.3146$			

Table 11 shows that the number of fuzzy rules for all table results includes only two conditions. To illustrate, we have the fuzzy rule (1) in the table where weights are ($w_1=0.7487$, $w_2=0.143$) if the value of the linguistic variable in time $F(t-1)$ is equal to A_{19} . The value of the linguistic variable in time $F(t-2)$ equals A_{39} . Through the values of weights obtained using the PSO function, the formula of the defuzzification coefficient X_i is applied and used in the defuzzing process to obtain the predictive values of the time series as shown in Table 12.

Table 12. Predictive values to model the proposed procedure after defuzzification

Linguistic Variable	Month	Year	Linguistic Variable	Month	Year	Linguistic Variable	Month	Year	Linguistic Variable	Month	Year
***	Jan	2004	663.4145	Jan.	2008	650.8188	Jan.	2012	610.9404	Jan.	2016
***	Feb		695.9739	Feb.		622.6244	Feb.		625.2845	Feb.	
***	Mar		623.7066	March		555.0911	March		619.0692	March	
383.7008	April		539.9798	April		562.1425	April		617.256	April	
407.6307	May		522.3842	May		509.824	May		581.7746	May	
398.8487	June		632.4284	June		486.8357	June		557.2747	June	
373.1327	July		677.6205	July		528.3815	July		542.2177	July	
382.2639	Aug		707.9736	August		606.013	August		553.1081	August	
377.4583	Sep		699.4146	Sep.		508.8152	Sep		568.756	Sep.	
403.2044	Oct		741.5103	October		634.8233	Oct		584.1786	October	
488.7415	Nov		759.8507	Nov.		582.0539	Nov		583.8014	Nov.	
490.0456	Dec		711.4485	Dec.		580.4466	Dec		625.0009	Dec.	
498.0698	Jan	2005	742.5951	Jan.	2009	629.2602	Jan.	2013	597.4777	Jan.	2017
557.1461	Feb		712.5502	Feb.		569.6407	Feb.		593.0387	Feb.	
560.7192	Mar		760.3838	March		597.6857	March		613.1592	March	
543.3961	April		564.3705	April		474.0549	April		547.0503	April	
492.2644	May		493.1036	May		521.8541	May		585.485	May	
519.9787	June		478.9255	June		571.4773	June		595.9629	June	
438.3963	July		430.1039	July		522.1968	July		523.4777	July	
451.5707	Aug.		535.4502	August		521.1665	August		577.347	August	
498.3054	Sep.		509.6862	Sep.		581.1047	Sep.		552.3199	Sep.	
481.3316	Oct.		464.8474	October		546.3205	Oct.		586.2611	Oct.	
567.5838	Nov.		539.7014	Nov.		630.7878	Nov.		612.2019	Nov.	
564.8579	Dec.		501.9928	Dec.		633.9463	Dec.		589.6598	Dec.	
541.8329	Jan.	2006	528.8161	Jan.	2010	620.5329	Jan.	2014	622.4905	Jan.	2018
643.8508	Feb.		470.5099	Feb		664.7681	Feb.		600.2465	Feb.	
565.1427	March		456.8938	Mar		580.1242	March		567.2625	March	
485.0507	April		470.0977	Apr		538.6999	April		594.3109	April	
527.7205	May		496.2688	May		524.1486	May		567.9804	May	
442.1753	June		484.1171	June		500.8726	June		596.4285	June	
419.0493	July		458.414	July		540.134	July		585.3918	July	
464.0198	Aug.		444.8407	Aug		533.1843	Aug.		593.9333	August	
490.8931	Sep.		466.7069	Sep		522.567	Sep.		573.8334	Sep.	
607.3548	Oct.		487.0426	Oct		572.692	Oct.		543.7246	Oct.	
596.0608	Nov.		505.3747	Nov		592.2351	Nov.		545.4309	Nov.	
465.9012	Dec.		563.6063	Dec		601.9455	Dec.		557.1203	Dec.	
514.8782	Jan.	2007	708.6592	Jan	2011	595.6258	Jan.	2015			
561.1036	Feb.		730.0224	Feb		593.3779	Feb.				
530.5382	March		618.4697	Mar		607.066	March				
511.7183	April		546.3573	Apr		558.638	April				
477.4272	May		504.3902	May		541.2054	May				
474.0119	June		493.4597	June		581.3748	June				
447.5377	July		453.703	July		515.3114	July				
504.0109	Aug.		493.9778	Aug		532.2223	Aug.				
543.2326	Sep.		471.8827	Sep		543.46	Sep.				
540.2437	Oct.		568.3954	Oct		594.9789	Oct.				
560.2515	Nov.		533.5177	Nov		600.6681	Nov.				
722.4721	Dec.		575.55	Dec		592.3224	Dec.				

Figure 8 shows the predictive values of the proposed procedure that can be symbolized ARIMA-Fuzzy_{PSO} model.

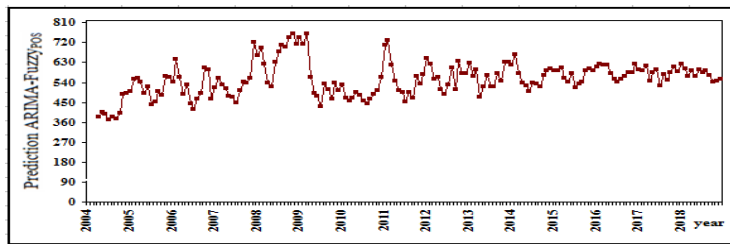


Figure 8. Predictive values of the proposed ARIMA-Fuzzy_{PSO} model

3.4. Comparison of results

The criteria of RMSE, MAE, and MAPE have calculated to compare the three models and find out the best model to predict the TDS in drinking water after calculating the predictive values of each method and comparing them with the actual values. Table 13 shows the results of the comparison.

Table 13. Comparison of prediction for the models

No.	Model	Criteria	RMSE	MAE	MAPE
1	ARIMA(3,1,3)		51.131	39.658	7.910
2	Fuzzy _{POS}		48.357	37.250	6.862
3	ARIMA-Fuzzy _{POS}		46.016	35.402	6.128

It is clear from the table that the proposed ARIMA-Fuzzy_{POS} model has the lowest value of the criteria in Table 13. This indicates the efficiency of the proposal compared to the two models ARIMA(3,1,3) and Fuzzy_{POS}. Therefore, it is considered the best model to predict the data of the studied phenomenon and it has ability to more predict with better performance.

4. Conclusions

- 1- When studying the B-J method for testing the dissolved solids for drinking water in Baghdad city, it was found that the ARIMA(3,1,3) model is appropriate for the time series data which has the lowest value in the statistical criteria of RMSE, MAE, MAPE with its significant parameters.
- 2- There are no frequencies in FSGs elements in the proposal when calculating the high order fuzzy time series of the ARIMA series. In addition, all fuzzy rules included only two conditions and number of weights per rule is two. This did not appear when studying actual time series in high order fuzzy time series.
- 3- The use of the trapezoidal membership function in the fuzzification of time series data with the application of the PSO algorithm influenced the results of the predictive values. The fuzzy method has a mechanical ability to find solutions to different field's, which in turn affected the results of the proposal model by owning the lowest values in the comparison criteria.
- 4- Use the adaptation procedure between the high order fuzzy time series method and the B-J method as an alternative to classical statistical methods. It has given better predictive results if the B-J method was used only on the data. Thus, the best criteria of the proposed model appeared was ARIMA-Fuzzy_{POS} which improved the quality of the model with increased predictability, followed by the Fuzzy_{POS} model, while the latter is the ARIMA model.

5. Recommendations

- 1- Using the high order fuzzy time series to the dissolved solids data for drinking water in Baghdad city, due to its high accuracy in data processing and obtaining the best data predicate.
- 2 - Application of the ARIMA-Fuzzy_{POS} of proposed model for data dissolved solids for drinking water in the city of Baghdad, where it proved its accuracy and superiority.

- 3 - Use of high order fuzzy time series method for multivariate to be compared with the vector autoregressive moving average (VARMA) method by taking several chemical examinations of the drinking water pollution.

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