



















development of the RMSE prediction model of the Central Java Province FTT can be seen in Figure 10.

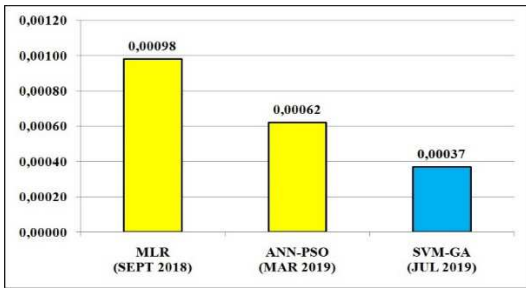


Fig. 10 Increase in RMSE for the current FTT Province Central Java prediction model

#### IV. CONCLUSIONS

This study seeks reliable predictive models, increases predictive accuracy through RMSE evaluation and looks for the optimal window size for SVM and SVM-GA prediction methods. The first conclusion is the SVM prediction model has better robustness than the prediction models of previous studies (ANN and ANN-PSO). Based on the size of the RMSE, SVM outperformed far from ANN and ANN-PSO. The best RMSE obtained by SVM is 0.00044; The best RMSE obtained by ANN is 0.00066, and the best RMSE obtained by ANN-PSO is 0.00062.

Then the second conclusion is the optimization of the SVM method using GA successfully increasing the prediction accuracy of the SVM prediction model without optimization. GA in searching the optimal parameter value  $\epsilon$ ,  $\sigma$ ,  $C$  has found optimal values for the prediction of Central Java Province NTP well. The optimal parameter value produced by GA is  $\epsilon = 0.00001$ ;  $\sigma = 1.8832631609640127$ ;  $C = 0.5004387976587574$ . The parameter value is used for window size 6 with Hold-Out CV 80:20. The RMSE SVM-GA with the optimal parameter value, produces the best RMSE of 0.00037. The TMS test has been carried out, and the result is a significant change from before and after being optimized.

The third conclusion is the optimal window size for SVM-GA is size 6 and size 8 with the RMSE value obtained at 0.00037 while the optimal window size for SVM is size 6, size 8, and size 10 with the RMSE value obtained at 0.00044.

The fourth conclusion is the development of RMSE for the Central Java FTT prediction model from previous studies also yields better accuracy. In the research [2] in 2018, it produced the best RMSE of 0.00098 using the Multi Linear Regression algorithm method. Continued by research [3] in 2019, it produced the best RMSE of 0.00062 with the ANN-PSO algorithm method. Currently, the most recent Central Java FTT prediction research, namely in 2019, produces the best RMSE of 0.00037 using the SVM-GA algorithm method. Suggestions for further research are using more Central Java Province NTP datasets, comparing SVM-PSO with ANN-PSO or SVM-GA with ANN-GA, looking for other optimization methods and compared with what has been done in the prediction of Central Java Province NTP prediction.

#### REFERENCES

- [1] Website BPS Provinsi Jawa Tengah. <https://jateng.bps.go.id>.
- [2] I.L. Mahargya, R.E. Wahyuni, G. F. Shidik. 2018. "Evaluation Forecasting Method of Farmers Terms of Trade Indonesian Agriculture", 2018 International Seminar on Application for Technology of Information and Communication (iSemantic).
- [3] R. E. Wahyuni. 2019. "Optimasi Metode Neural Network Menggunakan Particle Swarm Optimization untuk Memprediksi Nilai Tukar Petani". Thesis. Dian Nuswantoro University (UDINUS) Semarang.
- [4] Zulyadi, J. Sembiring. 2015. "Design of FTTS Forecasting Model using Markov Chain and P2AMF Framework Case Study: Farmer's Terms of Trade of Smallholders Estate Crops Subsector in Riau". 2015 International Conference on Information Technology Systems and Innovation (ICITSI) Bandung – Bali, November 16 – 19.
- [5] Syed Rahat Abbas dan Muhammad Arif, "Electric Load Forecasting Using Support Vector Machines Optimized by Genetic Algorithm". IEEE 2006.
- [6] Xiaogang Chen , "Railway Passenger Volume Forecasting Based on Support Vector Machine and Genetic Algorithm". ETP International Conference on Future Computer and Communication, IEEE 2009.
- [7] Jianguo Zhou dan Huaitao Liang, "Prediction of the NOx Emissions from Thermal Power Plant Based on Support Vector Machine Optimized by Genetic Algorithm". IEEE 2010.
- [8] Gu Jirong, Zhu Mingcang dan Jiang Liuguangyan, "Housing price forecasting based on genetic algorithm and support vector machine". Expert Systems with Applications 38 (2011) 3383–3386, Science Direct (elsevier).
- [9] Tao Yerong, Sui Sai, Xie Ke dan Liu Zhe, "Intrusion Detection based on Support Vector Machine using Heuristic Genetic Algorithm". Fourth International Conference on Communication Systems and Network Technologies, IEEE 2014.
- [10] A. V. Phan, M. L. Nguyen, L. T. Bui. 2016. "Feature weighting and SVM parameters optimization based on genetic algorithms for classification problems". DOI 10.1007/s10489-016-0843-6. ©Springer Science+Business Media New York 2016
- [11] J. Zhang , C.H. Zheng , Y. Xia , B. Wang , P. Chen. 2017. "Optimization Enhanced Genetic Algorithm-Support Vector Regression for the Prediction of Compound Retention Indices in Gas Chromatography". Neurocomputing (2017), doi: 10.1016/j.neucom.2016.11.070.
- [12] H. Shafizadeh-Moghadama, A. Tayyebi, M. Ahmadlou, M. R. Delavar, M. Hasanlou. 2017. "Integration of genetic algorithm and multiple kernel support vector regression for modeling urban growth". Computers, Environment and Urban Systems 65 (2017) 28–40.
- [13] F. Miao, Y. Wu, Y. Xie, Y. Li. 2017. "Prediction of landslide displacement with step-like behavior based on multialgorithm optimization and a support vector regression model". Landslides DOI 10.1007/s10346-017-0883-y. ©Springer-Verlag GmbH Germany 2017.
- [14] I. O. Alade, A. Bagudu, T. A. Oyehan , M. A. A. Rahman , T. A. Saleh, S. O. Olatunji. 2018. "Estimating the Refractive Index of Oxygenated and Deoxygenated Hemoglobin using Genetic Algorithm - Support Vector Machine Approach". Computer Methods and Programs in Biomedicine (2018), doi: 10.1016/j.cmpb.2018.05.029.
- [15] J. Han, M. Kamber. "Data Mining: Concepts and Techniques", Morgan Kaufmann, 2001, USA.
- [16] H.S. Hota, R. Handa, A.K. Shrivastava. "Time Series Data Prediction Using Sliding Window Based RBF Neural Network", International Journal of Computational Intelligence Research 2017.
- [17] Y. B. Yahmed, A. A. Bakar, A. R. Hamdan, A. Ahmed, S. M. S. Abdullah. "Adaptive sliding window algorithm for weather data segmentation". Journal of Theoretical and Applied Information Technology 80 (2) 2015.
- [18] Reitermanova, Z. "Data Splitting". WDS'10 Proceedings of Contributed Paper Part 1, 31-36, 2010.
- [19] Montgomery, Douglas C. "Applied Statistics and Probability for Engineers Third Edition". John Wiley & Sons, Inc. 2002.
- [20] Berger, Paul D & Mike Fritz. "Improving the User Experience through Practical Data Analytics pp.71-89". 2015.