ABSTRACT

Forecasting inflation data is crucial for economic planning and policy decision-making. This research aims to predict inflation in Indonesia by utilizing the best approach among the Autoregressive Integrated Moving Average (ARIMA) method, the Adaptive Neuro-Fuzzy Inference System (ANFIS), and a hybrid approach that combines both the Autoregressive Integrated Moving Average (ARIMA) and the Adaptive Neuro-Fuzzy Inference System (ANFIS) methods. The results of the study indicate that the hybrid ARIMA-ANFIS approach produces higher forecasting accuracy compared to using either ARIMA or ANFIS separately. The hybrid approach can be used as an effective tool for inflation forecasting in Indonesia and assist policymakers in formulating more accurate economic strategies.

Keywords: Inflation, ARIMA, ANFIS, Forecasting, Hybrid