

PERAMALAN TAK LINEAR BAGI SIRI MASA KARBON MONOKSIDA DI KAWASAN DENGAN TABURAN PENDUDUK TINGGI DI SABAH (Nonlinear Prediction of Carbon Monoxide Time Series in Highly Populated Area in Sabah)

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ABSTRAK

Kajian ini bertujuan untuk meramal siri masa CO di kawasan dengan taburan penduduk tinggi di Kota Kinabalu, Sabah melalui pendekatan kalut. Terdapat empat objektif dalam kajian ini, iaitu i) untuk mengesan kehadiran dinamik kalut, ii) untuk meramal, iii) untuk mengaplikasikan kaedah penambahbaikan bagi menentukan nilai jiran terdekat k dan iv) untuk mengaplikasikan kaedah m -songsang dalam menentukan nilai m pada siri masa CO. Sebelum menjalankan proses peramalan, sifat data harus ditentukan terlebih dahulu sama ada bersifat kalut atau tidak. Melalui kaedah plot ruang fasa dan kaedah Cao, sifat kalut hadir dalam siri masa CO. Oleh itu, model peramalan dibina. Bagi proses peramalan, tiga parameter diperlukan, iaitu masa tunda τ , matra pembedaan m dan jiran terdekat k . Parameter τ ditentukan melalui penetapan $\tau=1$, parameter m ditentukan melalui kaedah m -songsang dan parameter k ditentukan melalui plot graf pekali korelasi (pk) melawan k . Nilai pk yang maksimum dihasilkan hasil gabungan parameter adalah direkodkan. Dengan menggunakan $\tau=1$, $m=3$ dan $k=6$, nilai pk di antara data sebenar dan data peramalan adalah 0.9641. Tambahan lagi, perbandingan hasil peramalan dengan menggunakan m -songsang memberikan hasil peramalan yang lebih cemerlang berbanding dengan nilai m yang diperolehi daripada kaedah Cao. Hasil peramalan yang cemerlang ditunjukkan apabila menggunakan parameter k daripada kaedah penambahbaikan dan m -songsang. Oleh itu, peramalan melalui pendekatan kalut boleh digunapakai ke atas siri masa CO di Malaysia. Selain itu, diharap peramalan melalui pendekatan kalut ini dapat membantu pihak bertanggungjawab untuk mengawal pencemaran CO di kawasan dengan taburan penduduk tinggi di Malaysia.

Kata kunci: pendekatan kalut; jiran terdekat; peramalan; m -songsang

ABSTRACT

This study aims to predict the time series of CO in highly populated area in Kota Kinabalu, Sabah using chaotic approach. There are four main objectives of this study i) to detect the presence of chaotic dynamic, ii) to predict, iii) to apply the improved method of determining the nearest neighbor value k and iv) to apply m -inverse as the method to determine the value of m for CO time series. Before predicting, the nature of the data must be determined whether it is chaotic or not. Through phase space plot and Cao method, chaotic dynamic is presented in the CO time series. Therefore, the prediction model is built. For prediction process, there are three parameters that need to be determined which is delay time τ , the embedding dimension m and the nearest neighbor value k . The τ parameter is setting of $\tau=1$, parameter m is determined by m -inverse method and the parameter k is determined through the graph plot of correlation coefficient (cc) against k . The maximum cc value generated as a result of a combined parameters is recorded. Using the $\tau=1$, $m=3$ and $k=6$, the value of cc value between the actual data and predicted data is 0.9641. Furthermore, the comparison of the prediction results by using m -inverse gives a better prediction result than m from the Cao method. Improved method of the nearest neighbor value k and m -inverse are used in prediction also gives an excellent result. Therefore, prediction of CO time series can be done through chaotic approach. In addition, it is hoped that chaotic approach can help the authorities to manage CO pollution in highly populated area in Malaysia.

Keywords: chaotic approach; nearest neighbor; prediction; m -inverse

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