**MSAI6124 Student Project Proposal**

1. Dataset:
   1. Name: CapitaLand Integrated Commercial Trust (C38U.SI)
   2. Duration: From 1st September, 2009 until 31st December, 2019 (using this duration to exclude the 2007 and 2020 years which are outliers due to the recession and pandemic respectively)
2. Hybrid Method: I am going to implement a fuzzy time series model GA-FCM and a multifactor BPNN taken from the research paper: <https://link.springer.com.remotexs.ntu.edu.sg/article/10.1007/s00500-018-3335-2>

The paper does mention the dataset and model architecture but the code is not given. I will be coding it from scratch using python and its existing libraries.

1. Benchmarking Methods:
   1. LSTM
   2. ARIMA (only if time permits): ARIMA is a statistical model so I will only implement it if time permits
2. Data-split method: The sliding window validation method for both the proposed and benchmarking model