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(57) Abstract :

Exemplary embodiments of the present disclosure are directed towards a method and system for forex exchange rate forecasting, comprising computing device comprises forex exchange rate forecasting module, configured to enable user to provide input data of foreign exchange rates, receive data, apply optimized portfolio technique, generate portfolios using machine learning classification techniques and fuzzification process, identify risk capacity and return performances of each currency within portfolios, select portfolio based on risk capacity of user, classify data and identify minimum and maximum values from FX price, divide FX prices into equal intervals with difference of mid-values to define new universe dataset, prepare novel fuzzy sets for training data and identify fuzzy logic relationships, group novel fuzzy relations and calculate future values, apply alpha and beta values to the future values to reduce fitted squared errors, the forex exchange rate forecasting module configured to identify optimized future predicted values. Fig. 1

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