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Rough set theory has been a methodology of database mining or knowledge discovery in relational databases. In its abstract form, it is a new area of uncertainty mathematics closely related to fuzzy theory. We can use rough set approach to discover structural relationship within imprecise and noisy data.

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The Rough set theory (RST) is useful tool for reduce the input to ANN to improve the classification and prediction. ANN technique used to predict the fertility ability.

Since every economy depends on the health of its banks, rough-set theory is useful. Using rough-set theory, banks can form an early warning system of potential bank failures, improving financial management. Set Theory in Operations. Set theory is used in almost every discipline including engineering, business, medical and related health sciences, along with the natural sciences.

Rough set theory is one of the important methods for knowledge discovery. This method can analyze intact data, obtain uncertain knowledge and offer an effective tool by reasoning. Rough set has shed light on many research areas, but seldom found its way into real world application.

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The trading system based on rough sets is illustrated in Fig. 1. First of all, the historical data should be transformed to rough set objects which can be processed by RoughSOM algorithm. (RoughSOM is a new algorithm that combines Rough Set Theory and Self-Organizing Maps. The details will be given in Section

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