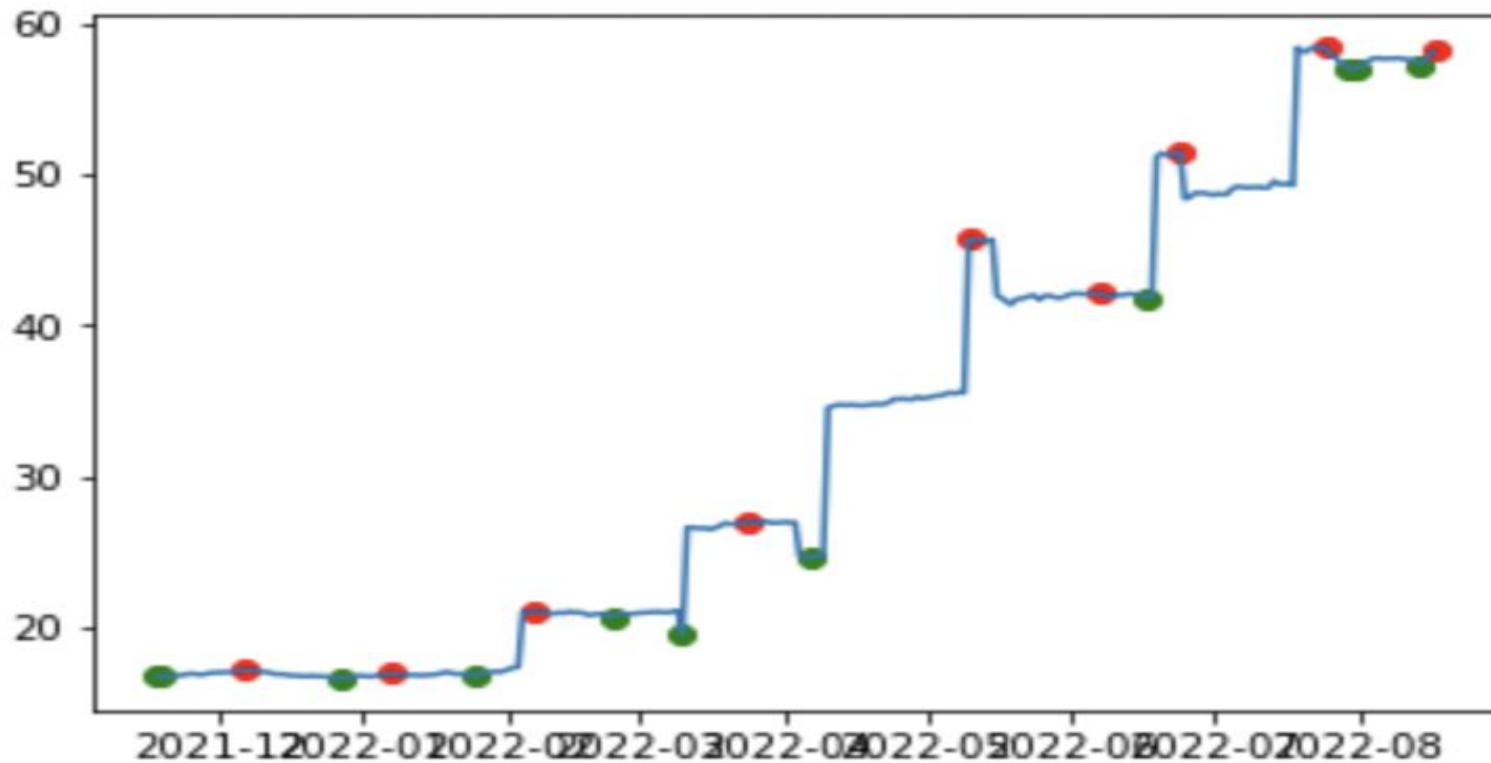


# India and Mexico FX Forecasting Graphs from R-Studio

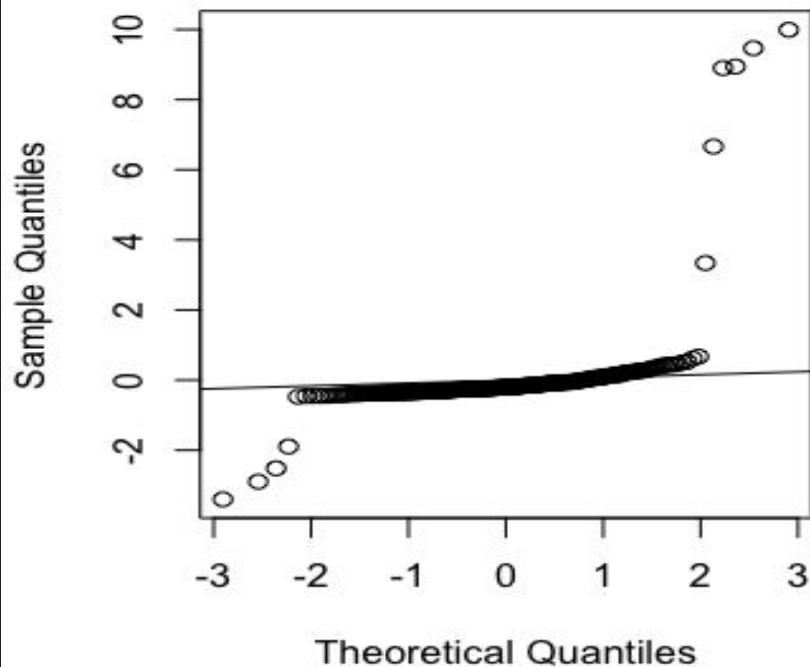
Ishaan Mahadevan

# India UIP INR/USD

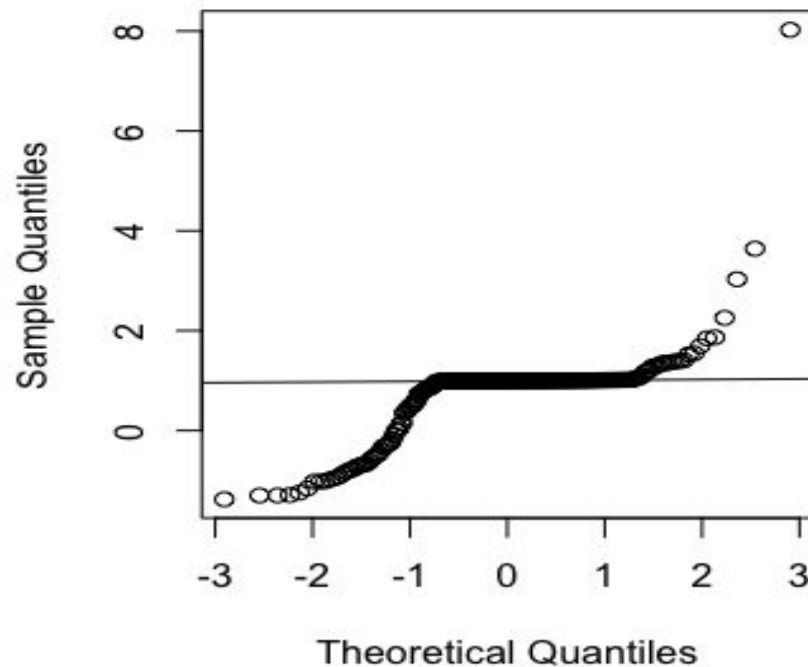


# India UIP QQ Plot: ARIMA vs GARCH

**1-1 Plot of ARMA**

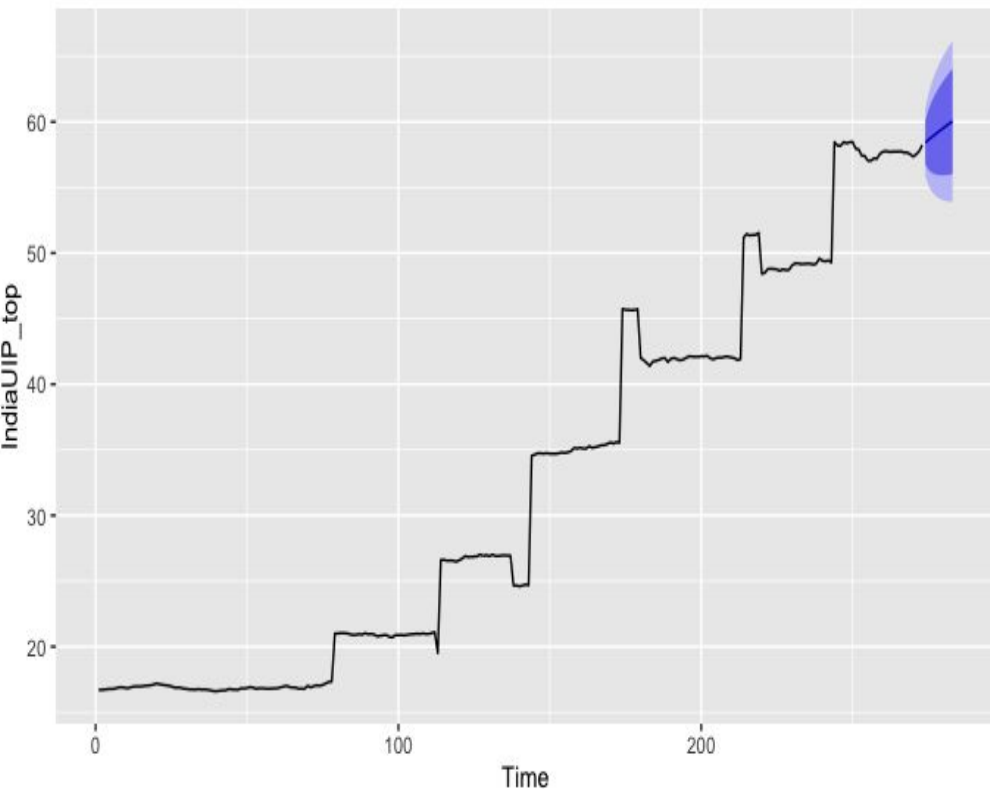


**Q-Q Plot of ARMA-GARCH**

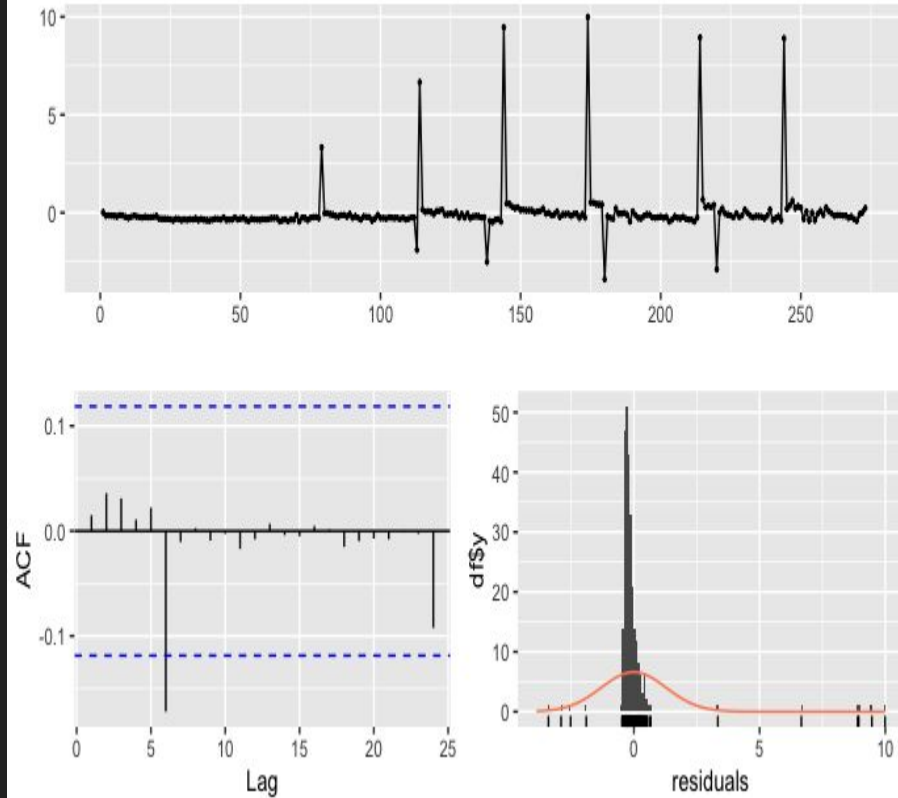


# India UIP ARIMA Forecasting

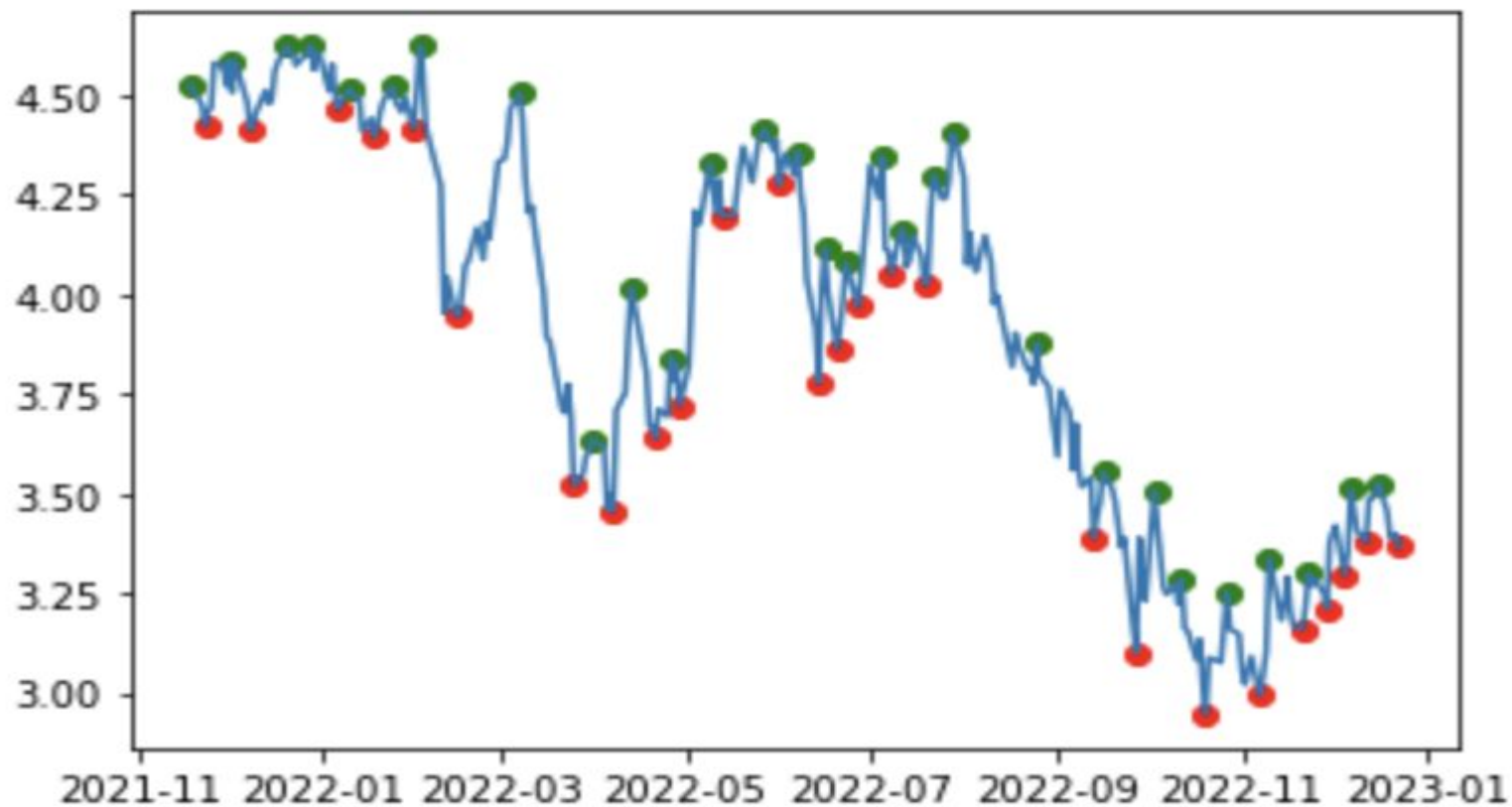
Forecasts from ARIMA(1,1,1) with drift



Residuals from ARIMA(1,1,1) with drift

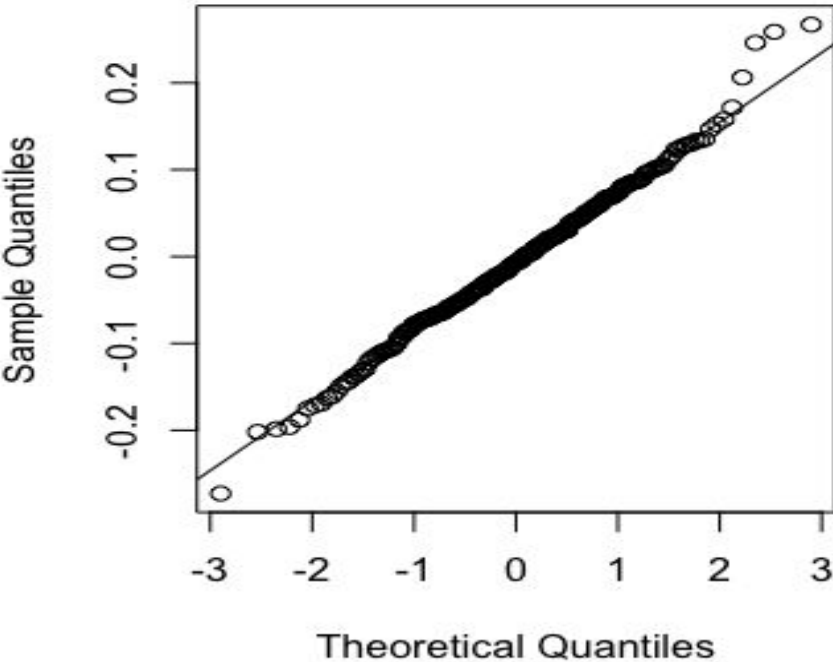


# India 5yr Bond Spread India-US

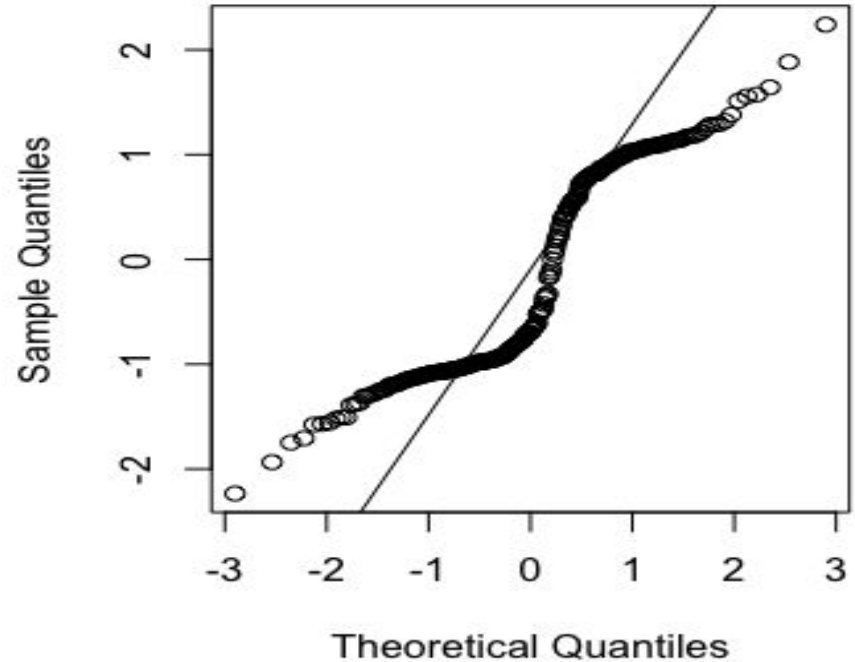


# India 5yr Bond Spread QQ Plot

**1-1 Plot of ARMA**

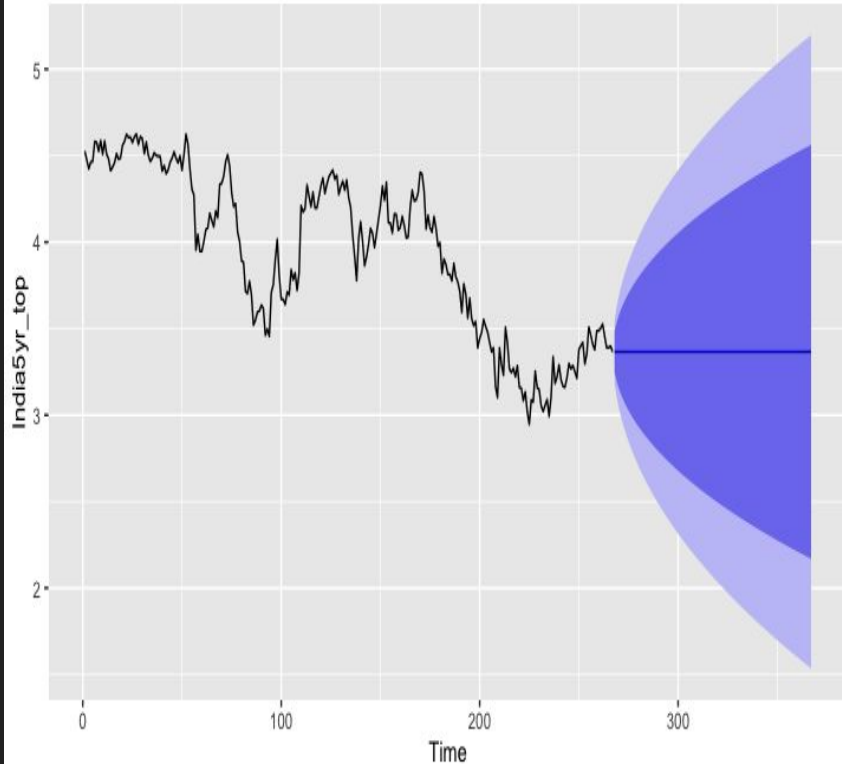


**Q-Q Plot of ARMA-GARCH**

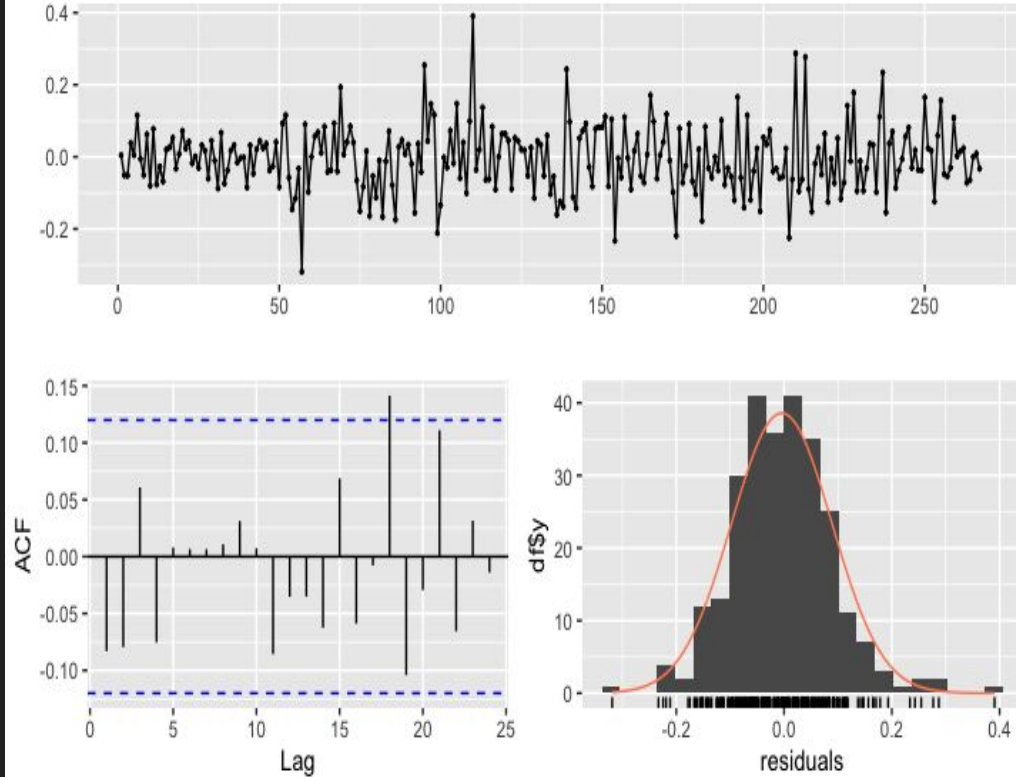


# India 5 yr Bond Spread Forecasting-ARIMA

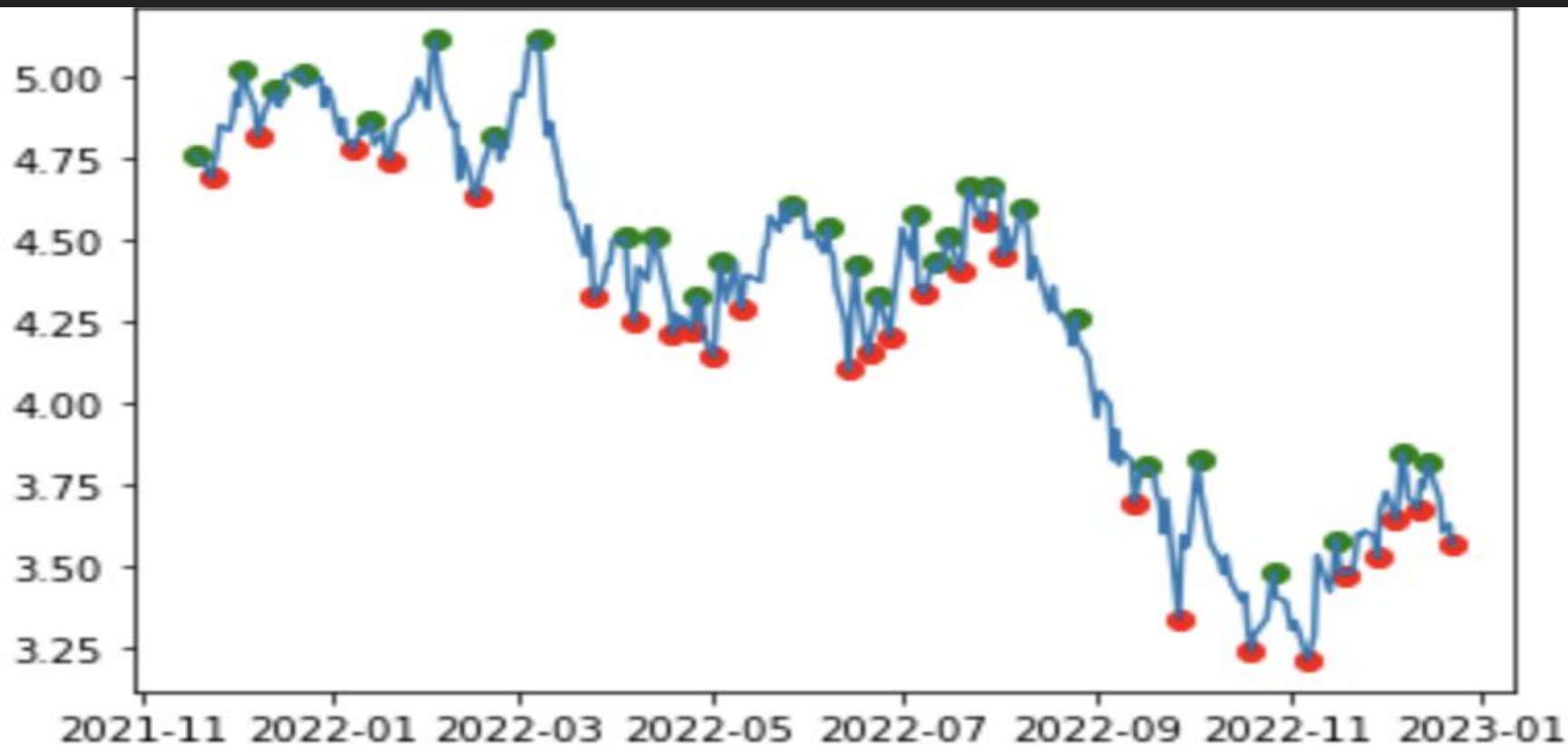
Forecasts from ARIMA(0,1,0)



Residuals from ARIMA(0,1,0)



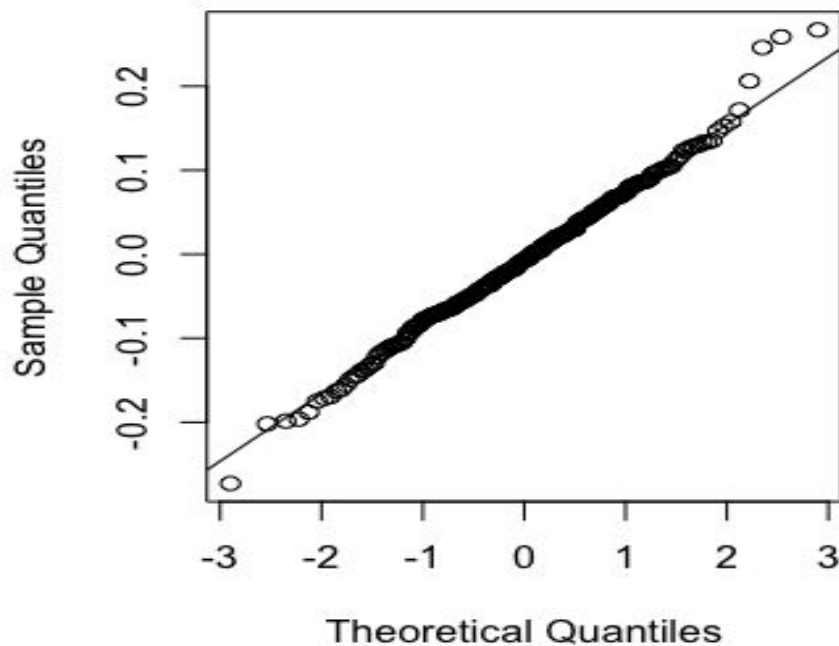
# India 10yr Bond Spread



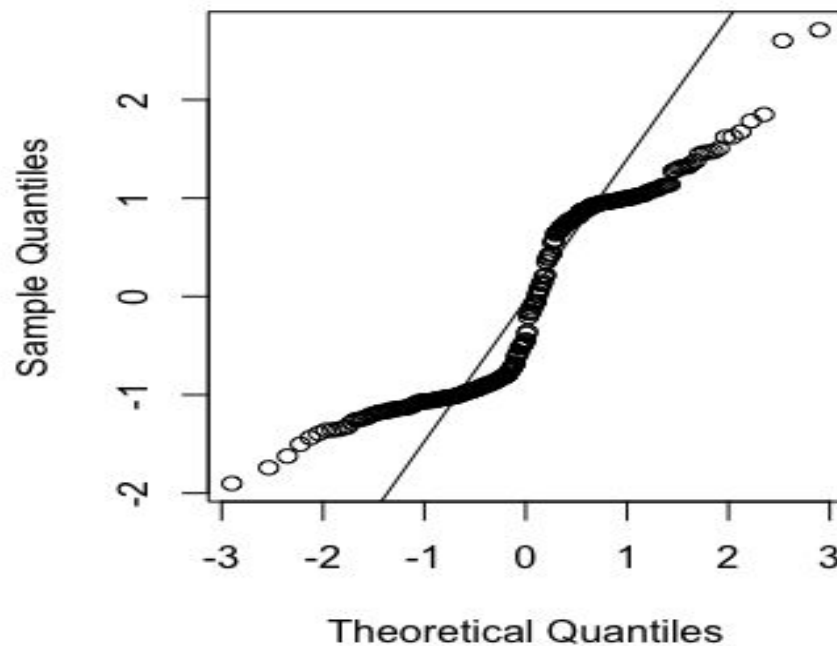


# India 10yr Bond Spread QQ Plot

**1-1 Plot of ARMA**

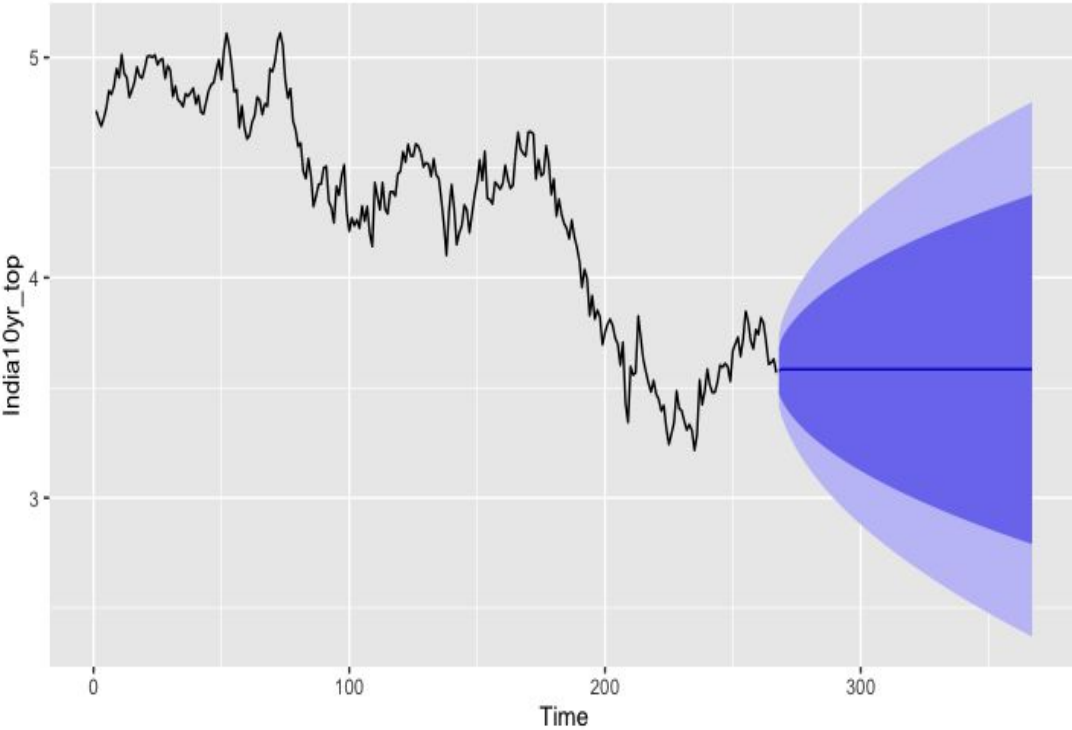


**Q-Q Plot of ARMA-GARCH**

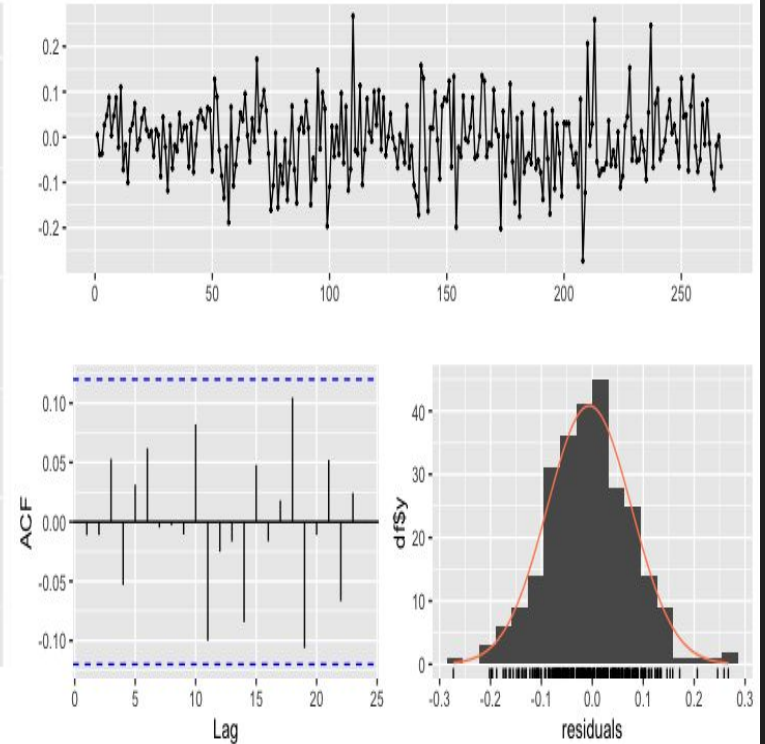


# India 10 yr Bond Spread ARIMA Forecasting

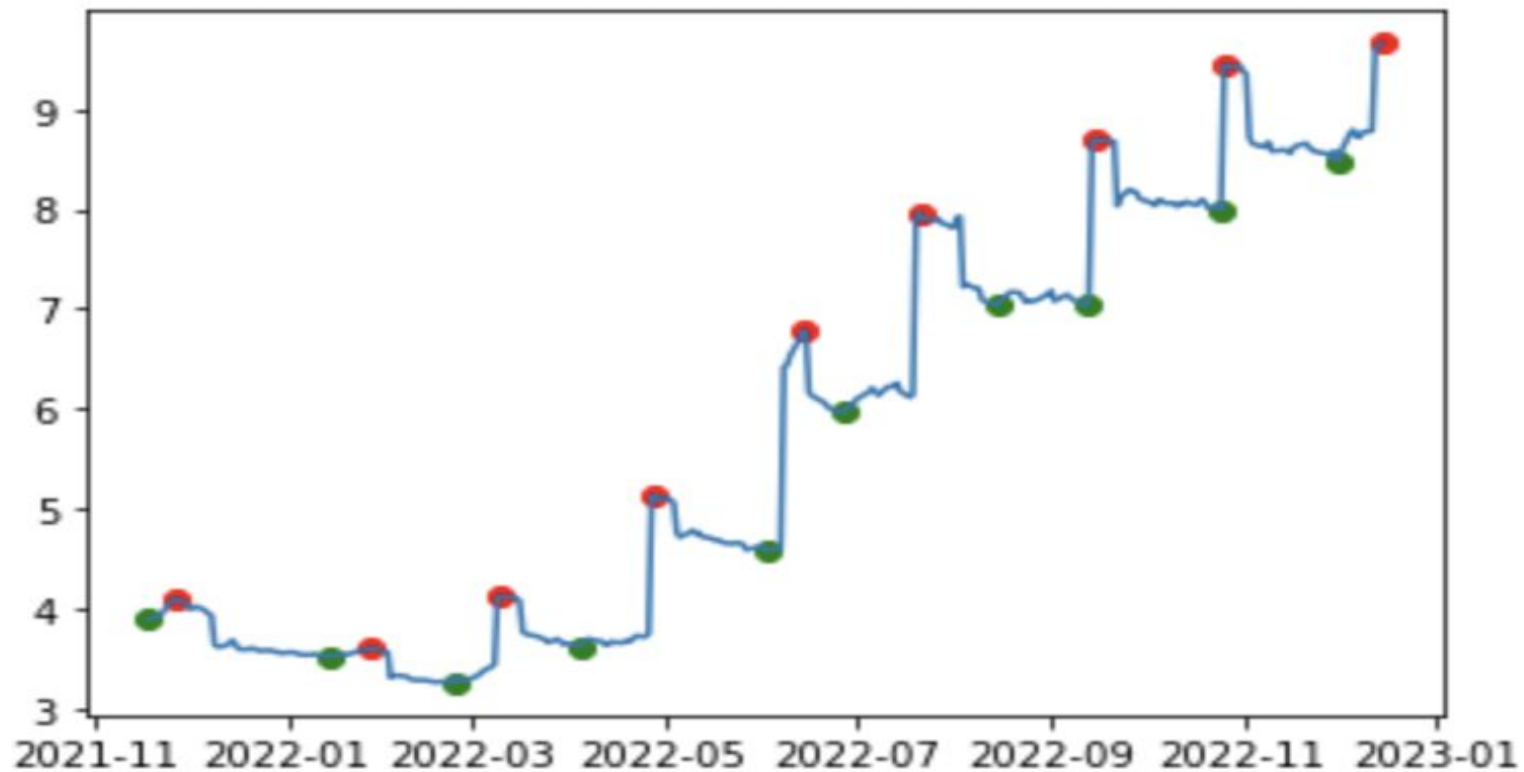
Forecasts from ARIMA(0,1,2)



Residuals from ARIMA(0,1,2)

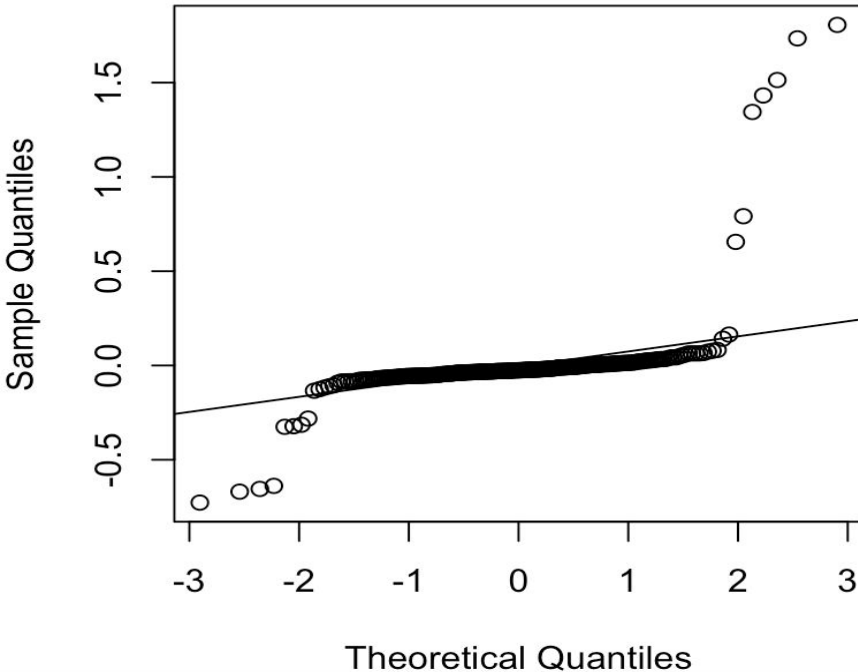


# Mexico UIP MXN/USD

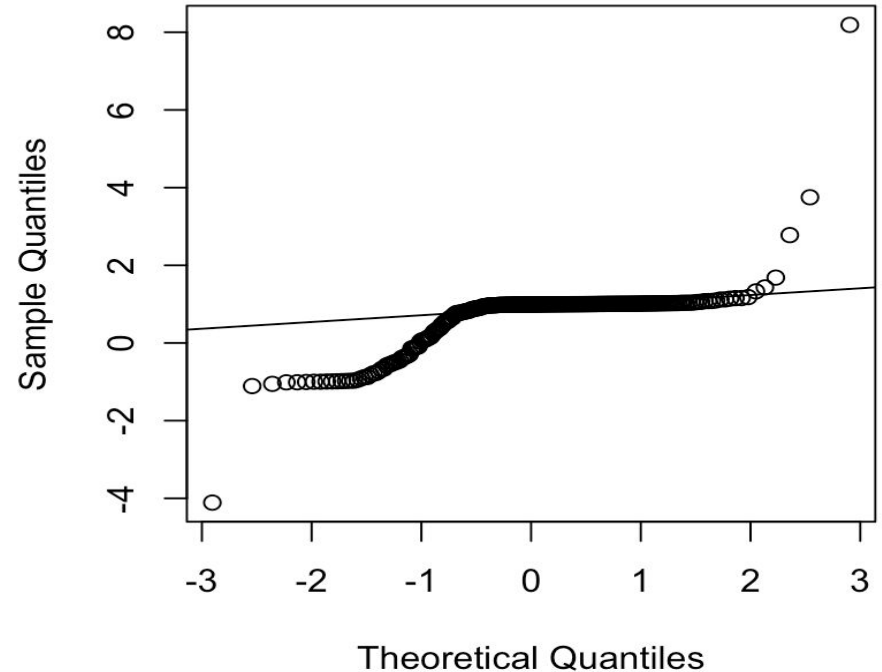


# Mexico UIP QQ Plot: ARIMA vs GARCH

**1-1 Plot of ARMA**

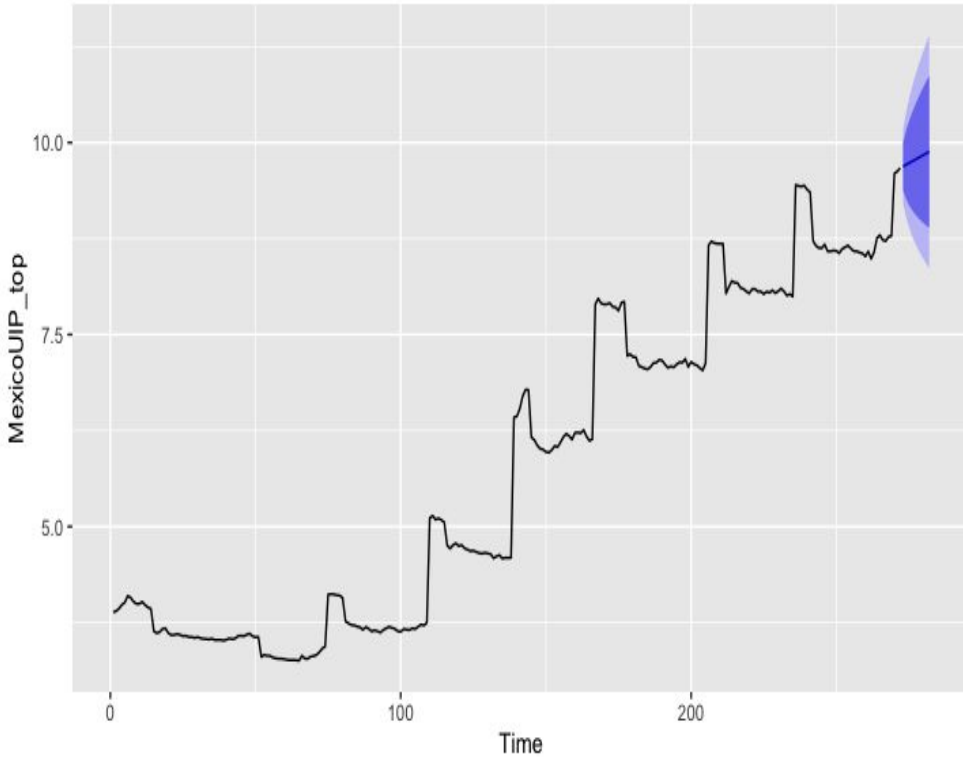


**Q-Q Plot of ARMA-GARCH**

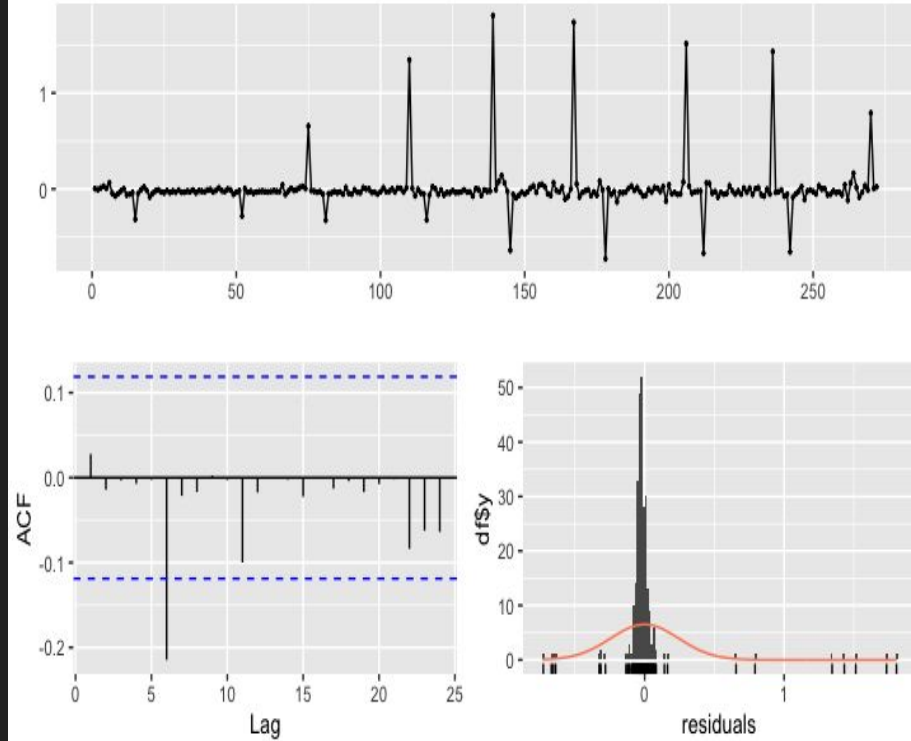


# Mexico UIP- ARIMA Forecasting

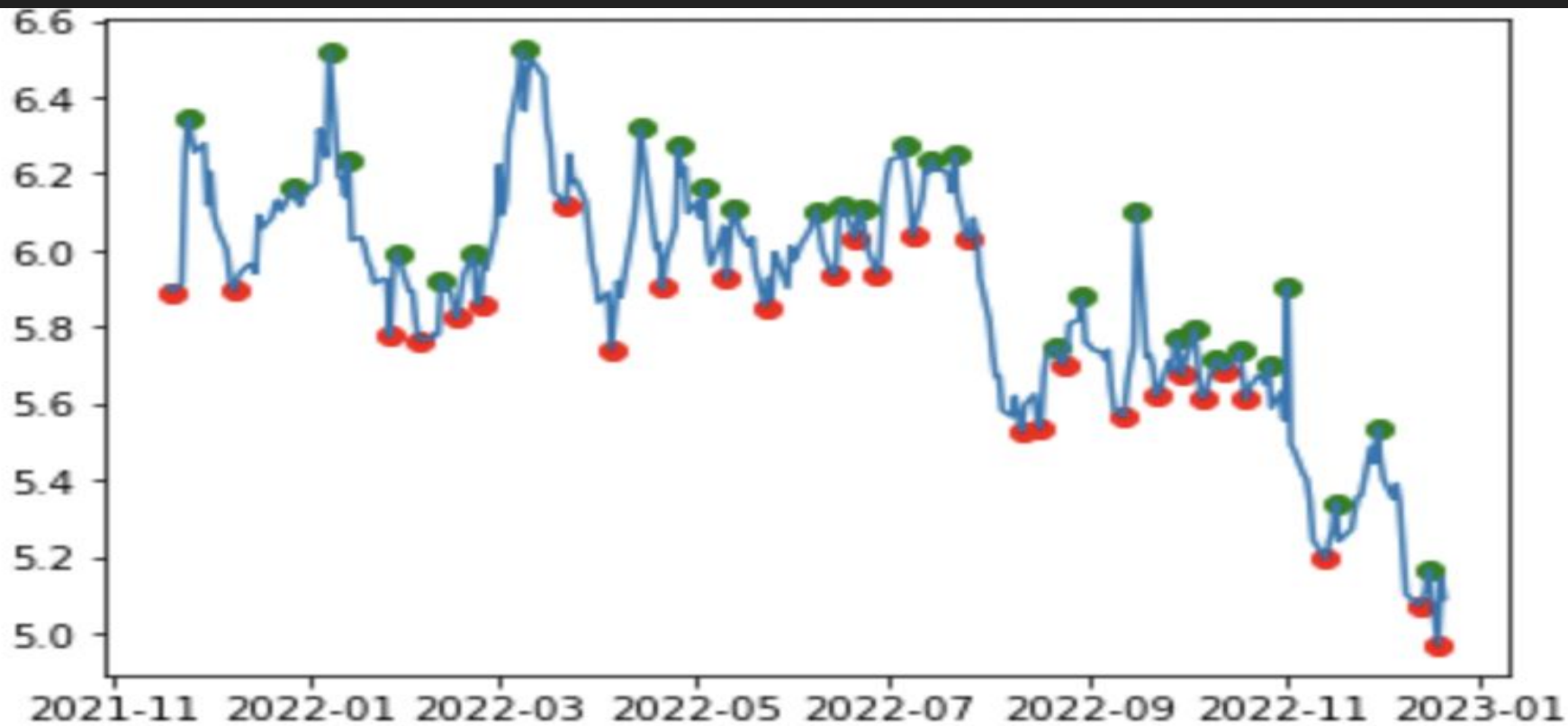
Forecasts from ARIMA(0,1,0) with drift



Residuals from ARIMA(0,1,0) with drift

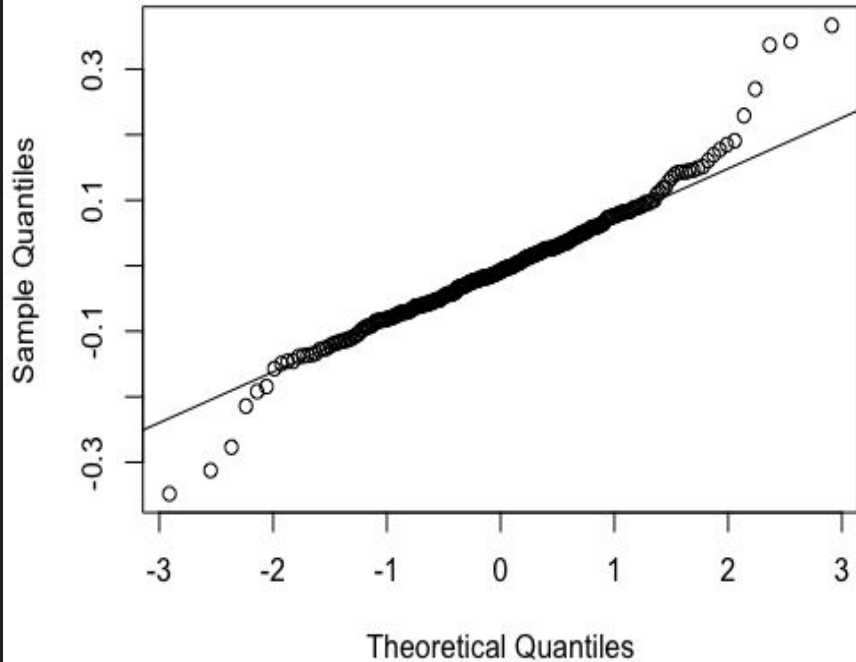


# Mexico 5yr Bond Differential

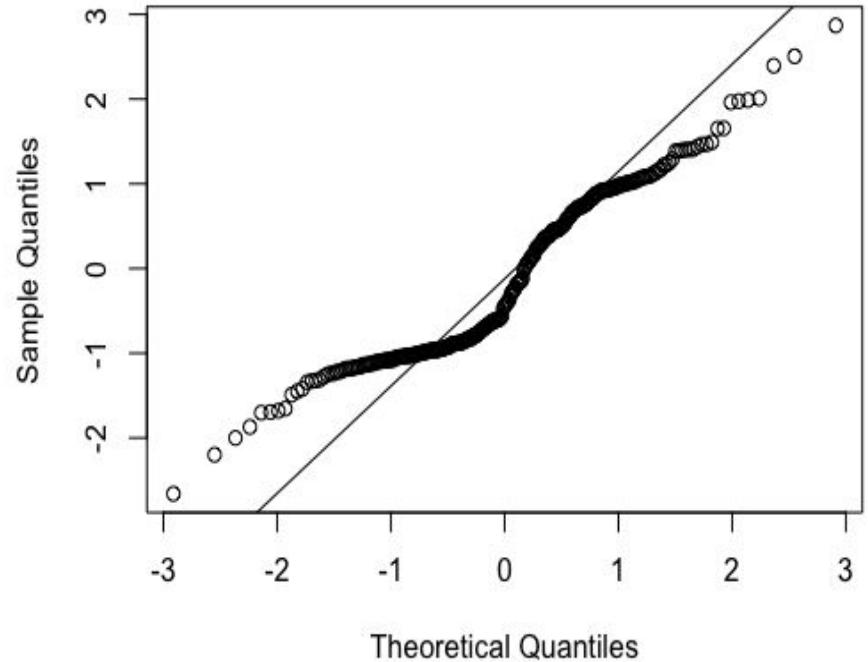


# Mexico 5 year Bond Spread QQ Plot: ARIMA vs GARCH

1-1 Plot of ARMA

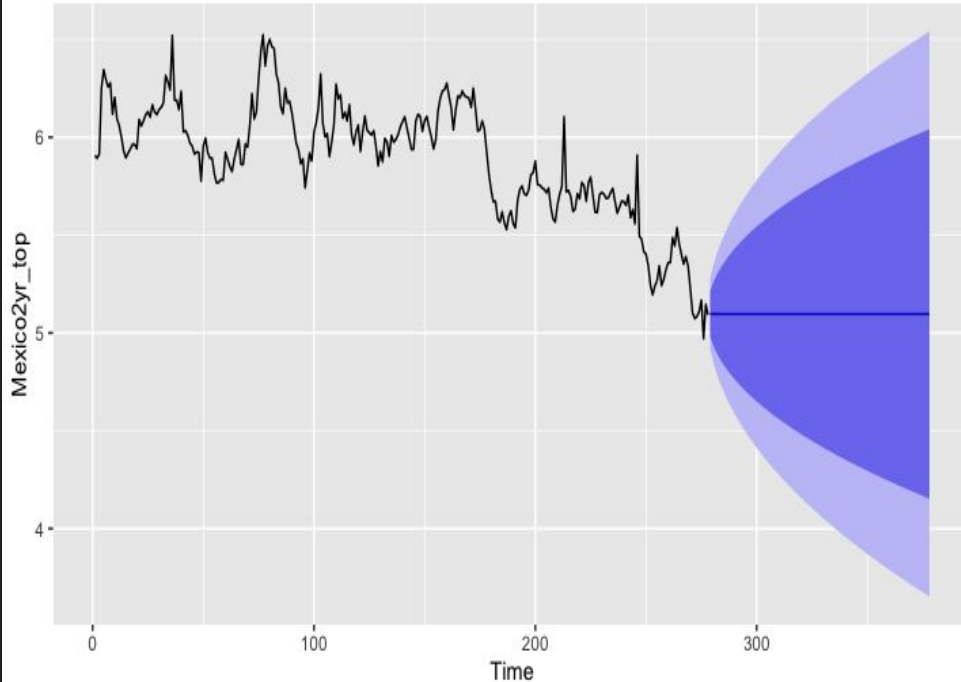


Q-Q Plot of ARMA-GARCH

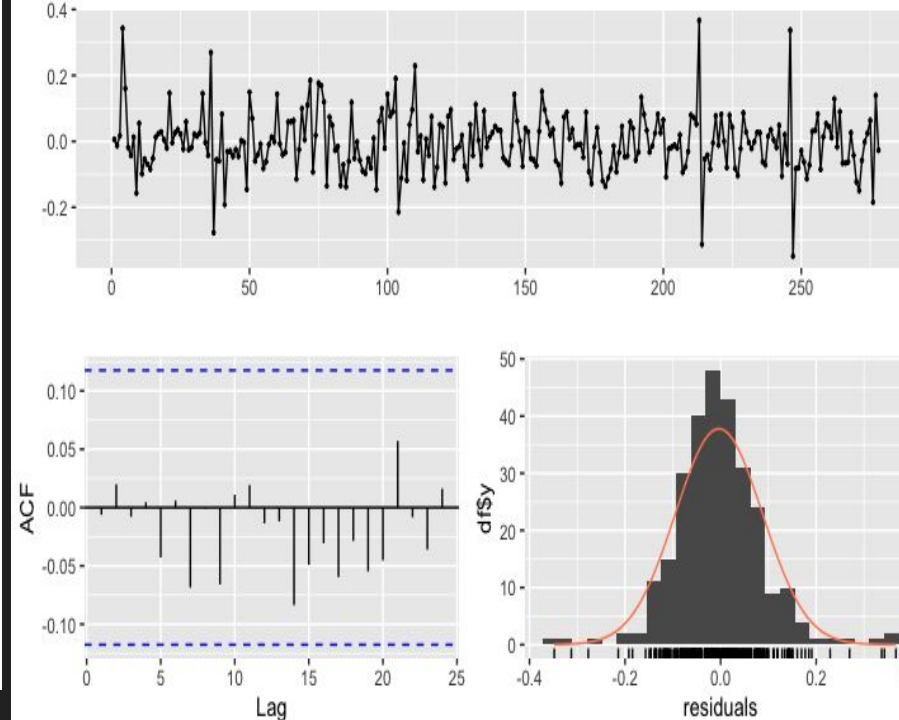


# Mexico 5yr Bond Differential Forecasting

Forecasts from ARIMA(0,1,1)

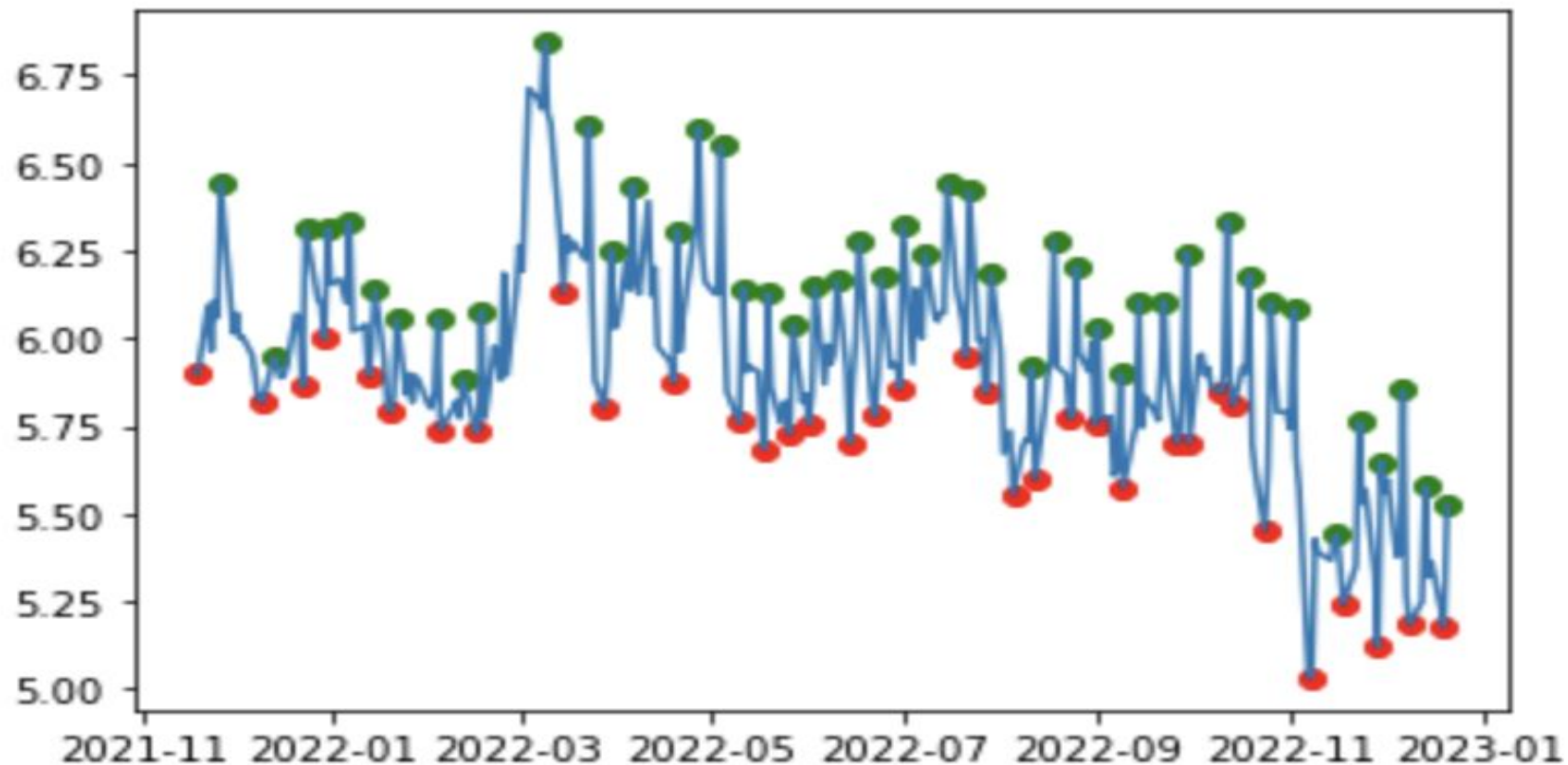


Residuals from ARIMA(0,1,1)



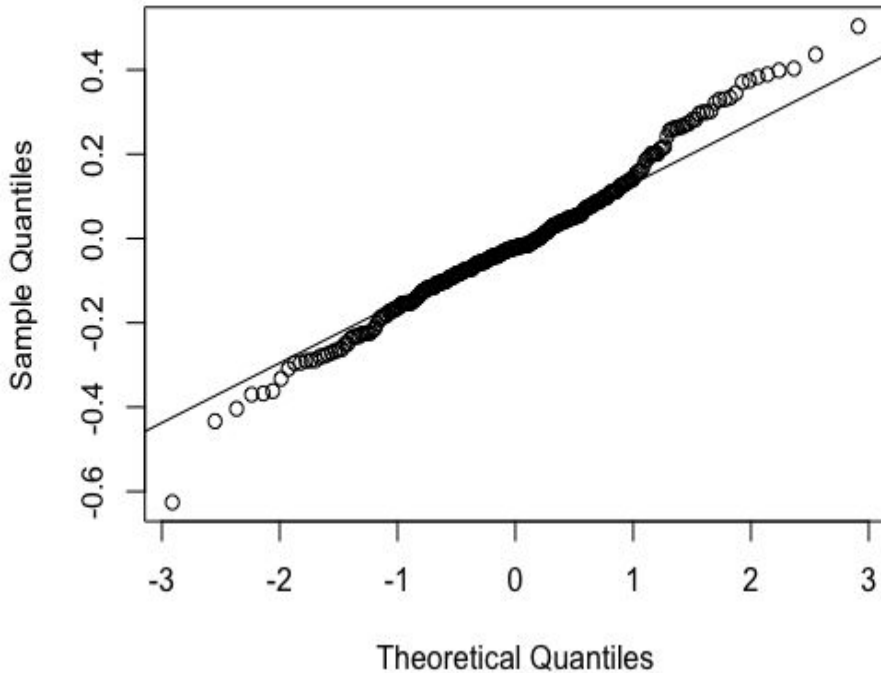


# Mexico 10yr Bond Differential

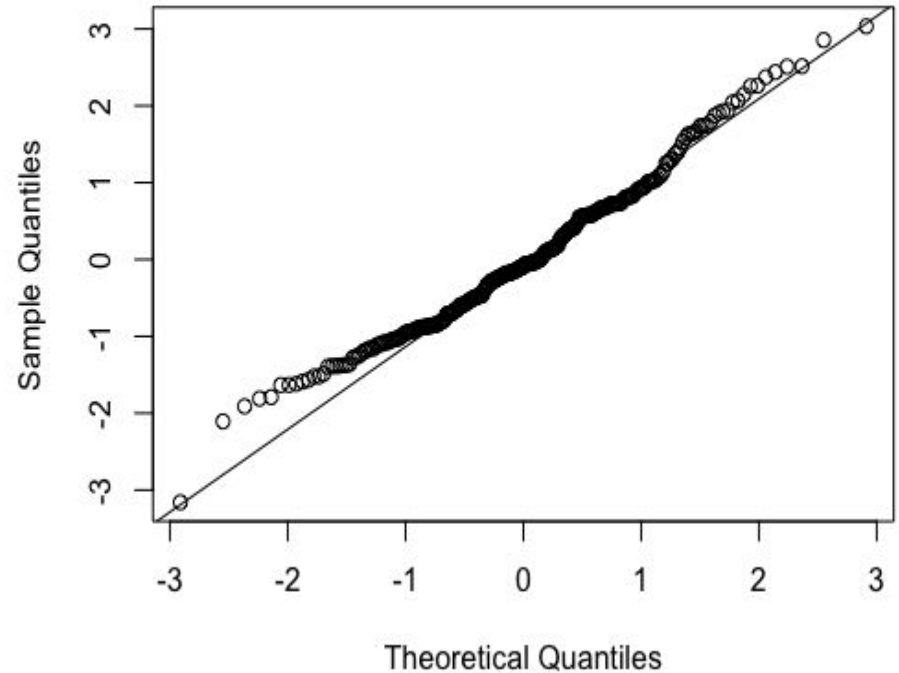


# Mexico 10yr Bond Forecasting QQ Plot

1-1 Plot of ARMA

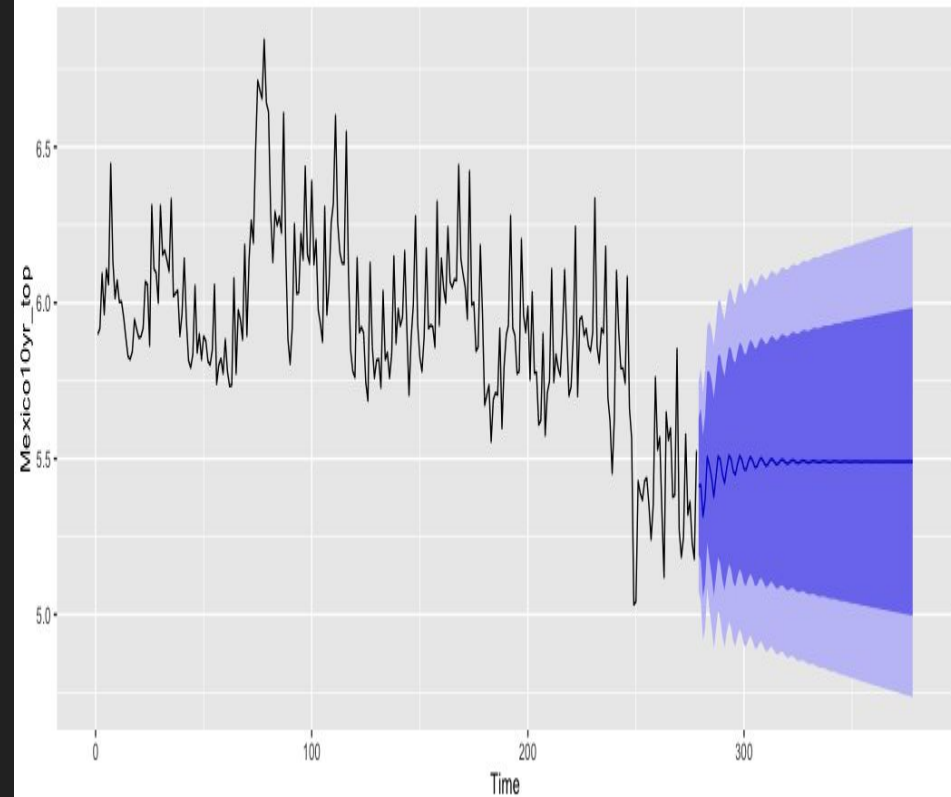


Q-Q Plot of ARMA-GARCH

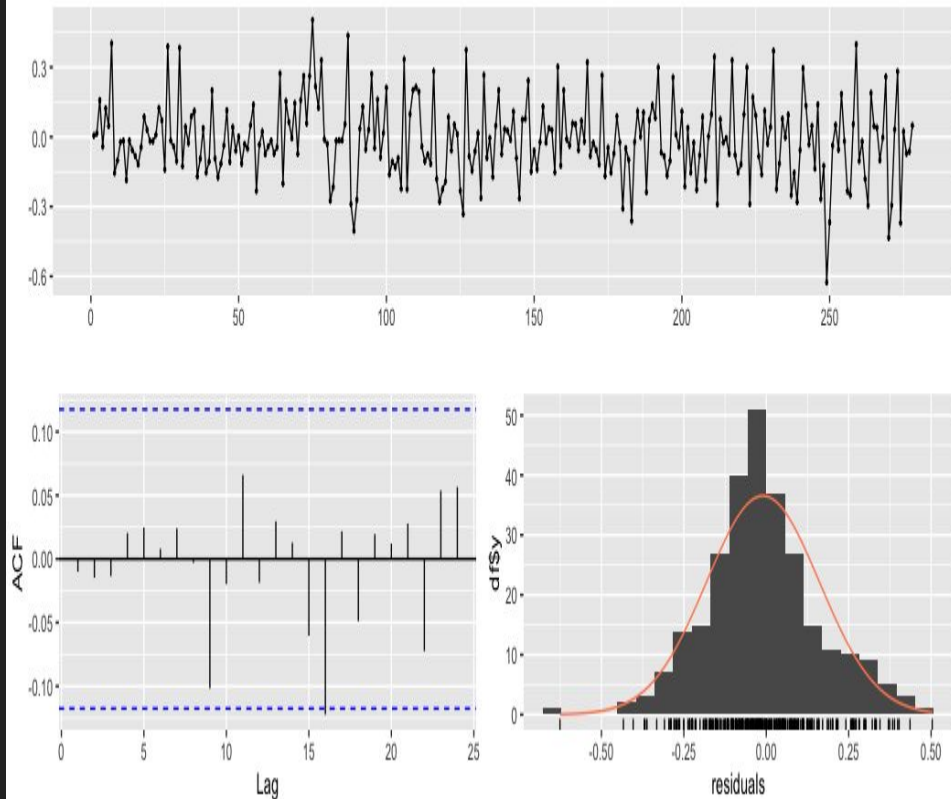


# Mexico 10yr Bond Differential forecasting-ARIMA

Forecasts from ARIMA(5,1,4)



Residuals from ARIMA(5,1,4)



# Mexico 10yr Bond Differential Forecasting-GARCH

## Prediction with confidence intervals

