Informe EDA

EURUSD y segundo activo (SPY/US500)

Carpeta: outputs/eda

EURUSD — HEAD (primeras filas)

Open	High	Low	Close	Volume
1.21844	1.22646	1.21646	1.2239	0.0
1.22373	1.22951	1.22145	1.22157	0.0
1.22695	1.22722	1.22137	1.22616	0.0
1.22606	1.23062	1.22228	1.22979	0.0
1.22983	1.24147	1.229	1.24069	0.0

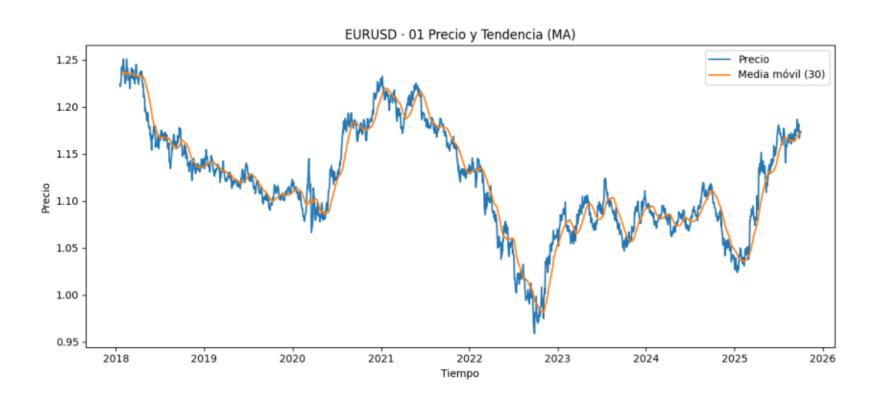
EURUSD — RESUMEN

activo	filas	inicio	fin	precio_ultimo	precio_promedio	precio_min	precio_max
EURUSD	2000	2018-01-18 00:00:00	2025-10-01 00:00:00	1.17359	1.119552	0.95906	1.25068

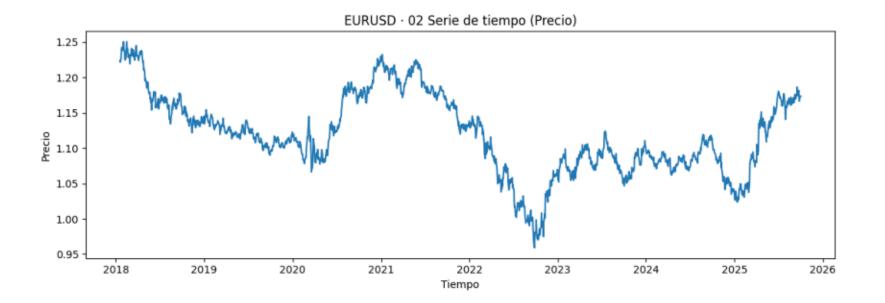
EURUSD — STATS (log-returns)

count	mean	std	skew	kurtosis	JB_stat	JB_pvalue	VaR_95	ES_95
1999.0	-2.1e-05	0.00458	0.097639	1.711949	245.208656	0.0	-0.007311	-0.009814

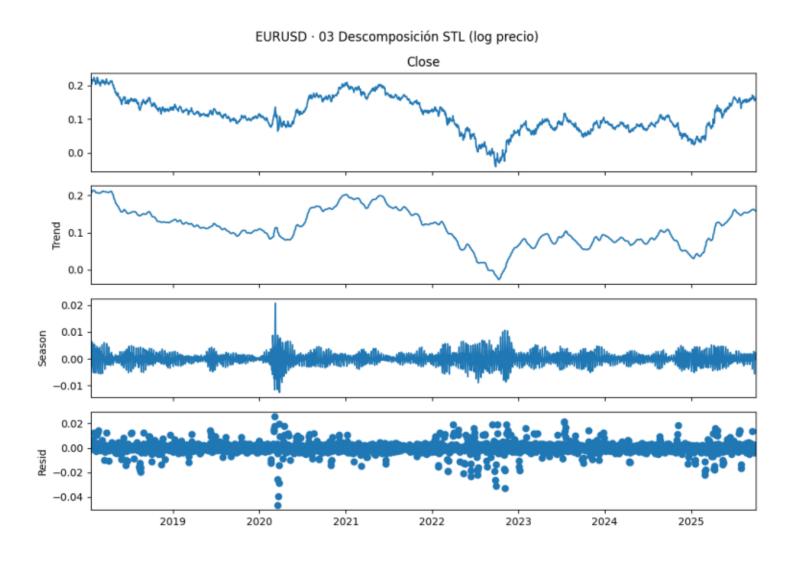
EURUSD — 01 Precio y Tendencia



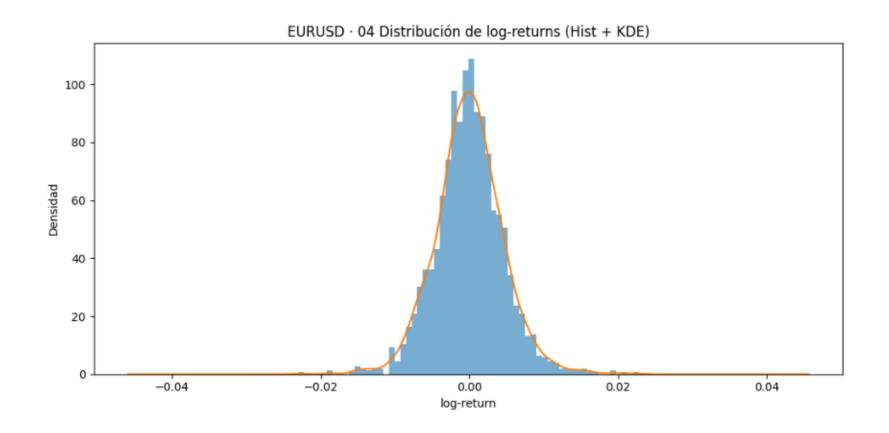
EURUSD — 02 Serie de Precio



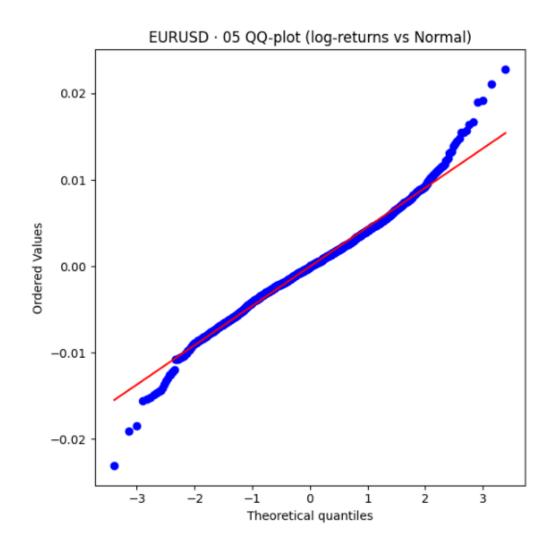
EURUSD — 03 Descomposición STL



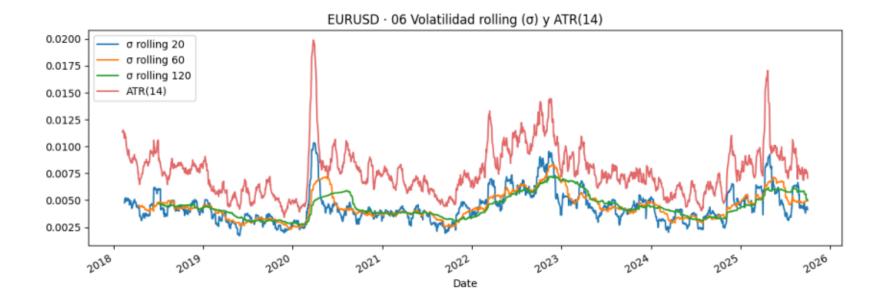
EURUSD — 04 Distribución log-returns (Hist+KDE)



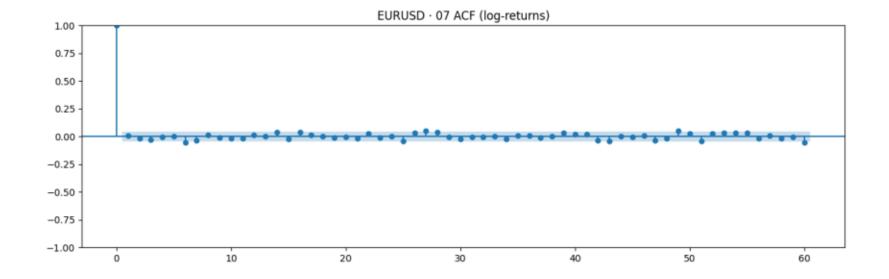
EURUSD — 05 QQ-plot log-returns



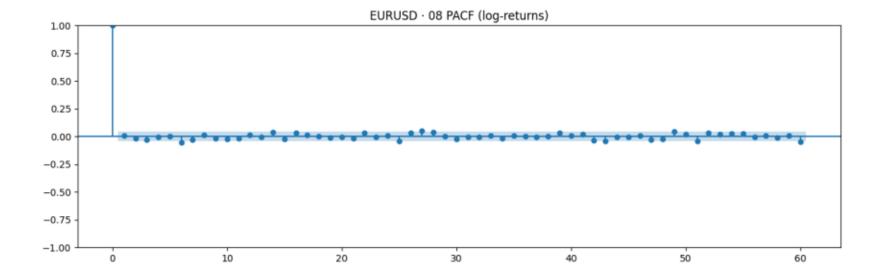
EURUSD — 06 Volatilidad rolling y ATR



EURUSD — 07 ACF log-returns



EURUSD — 08 PACF log-returns



EURUSD — 09 Curva de drawdown

