

Informe EDA

EURUSD y segundo activo (SPY/US500)

Carpeta: outputs/eda

EURUSD — HEAD (primeras filas)

Open	High	Low	Close	Volume
1.16517	1.16572	1.16491	1.16565	523.0
1.16563	1.16641	1.16563	1.16595	738.0
1.16595	1.16631	1.16585	1.16626	476.0
1.16623	1.16706	1.16608	1.16705	760.0
1.16704	1.16742	1.16647	1.16713	1776.0

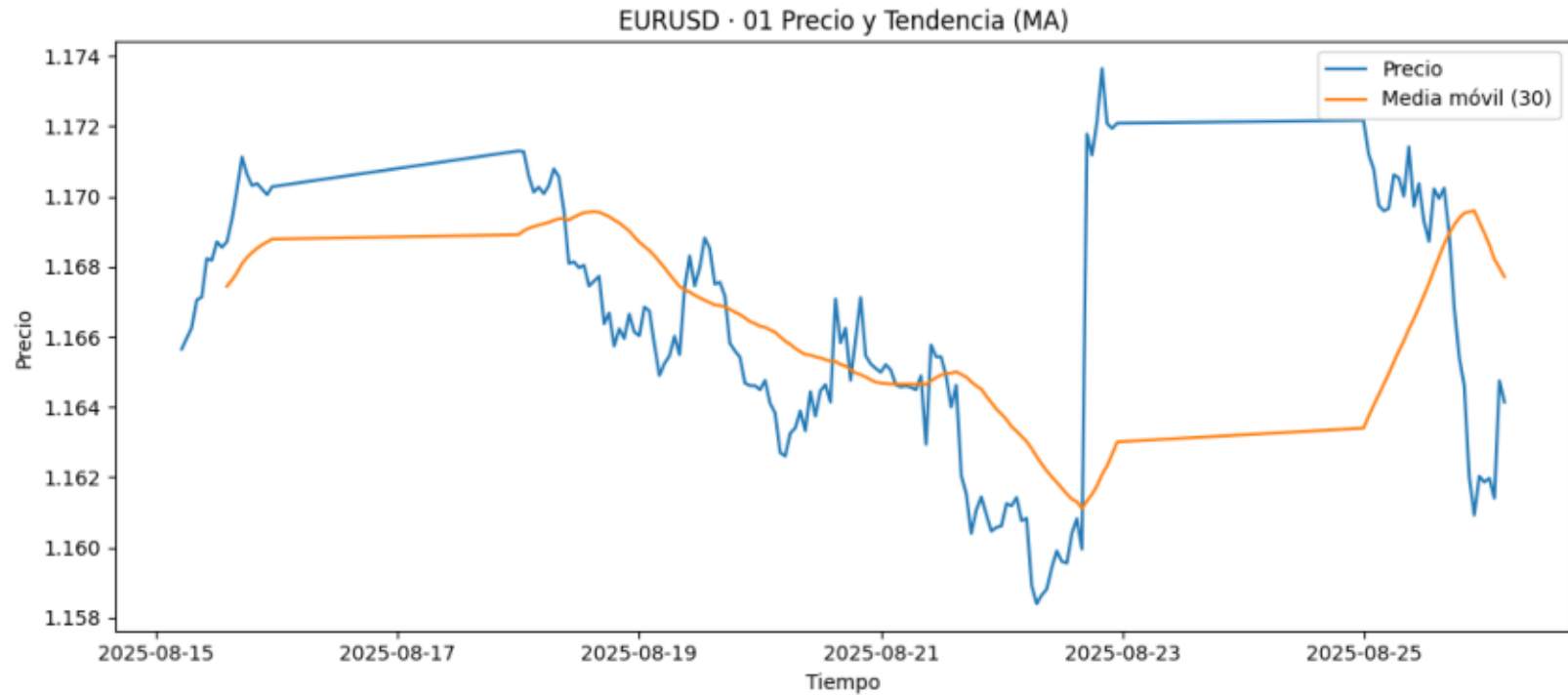
EURUSD — RESUMEN

activo	filas	inicio	fin	precio_ultimo	precio_promedio	precio_min	precio_max
EURUSD	168	2025-08-15 05:00:00	2025-08-26 04:00:00	1.16414	1.166096	1.15839	1.17365

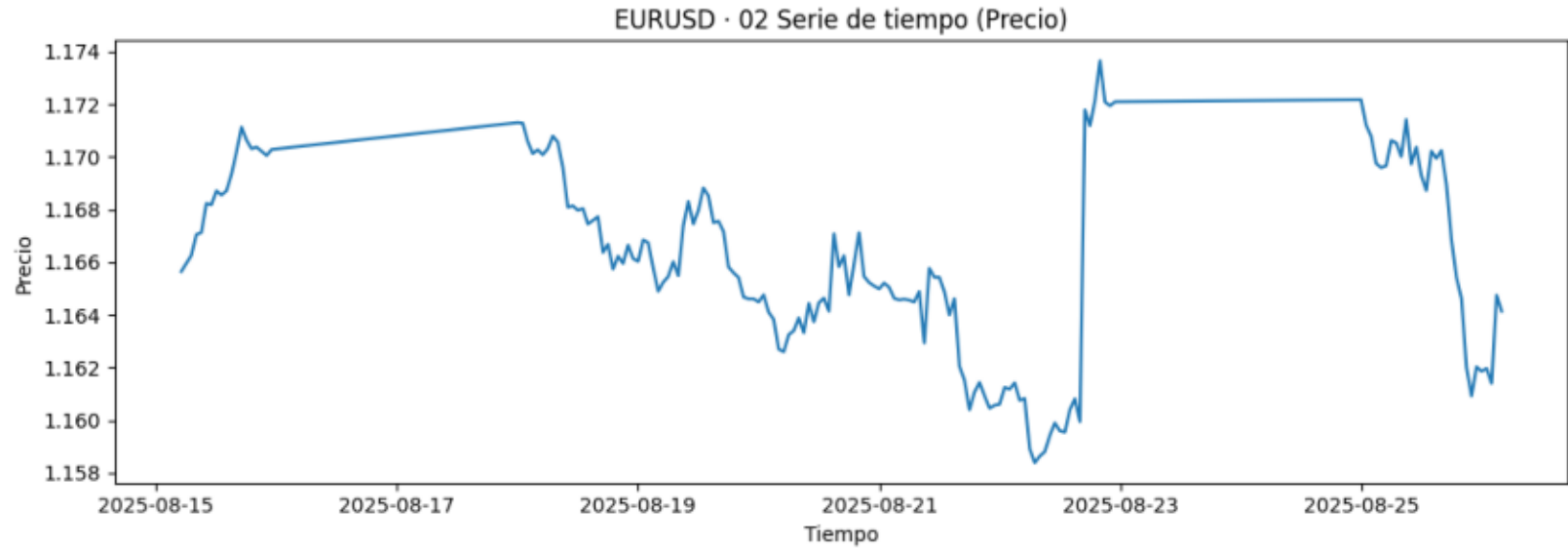
EURUSD — STATS (log-returns)

count	mean	std	skew	kurtosis	JB_stat	JB_pvalue	VaR_95	ES_95
167.0	-8e-06	0.001094	4.919508	44.513174	13620.926977	0.0	-0.001288	-0.001674

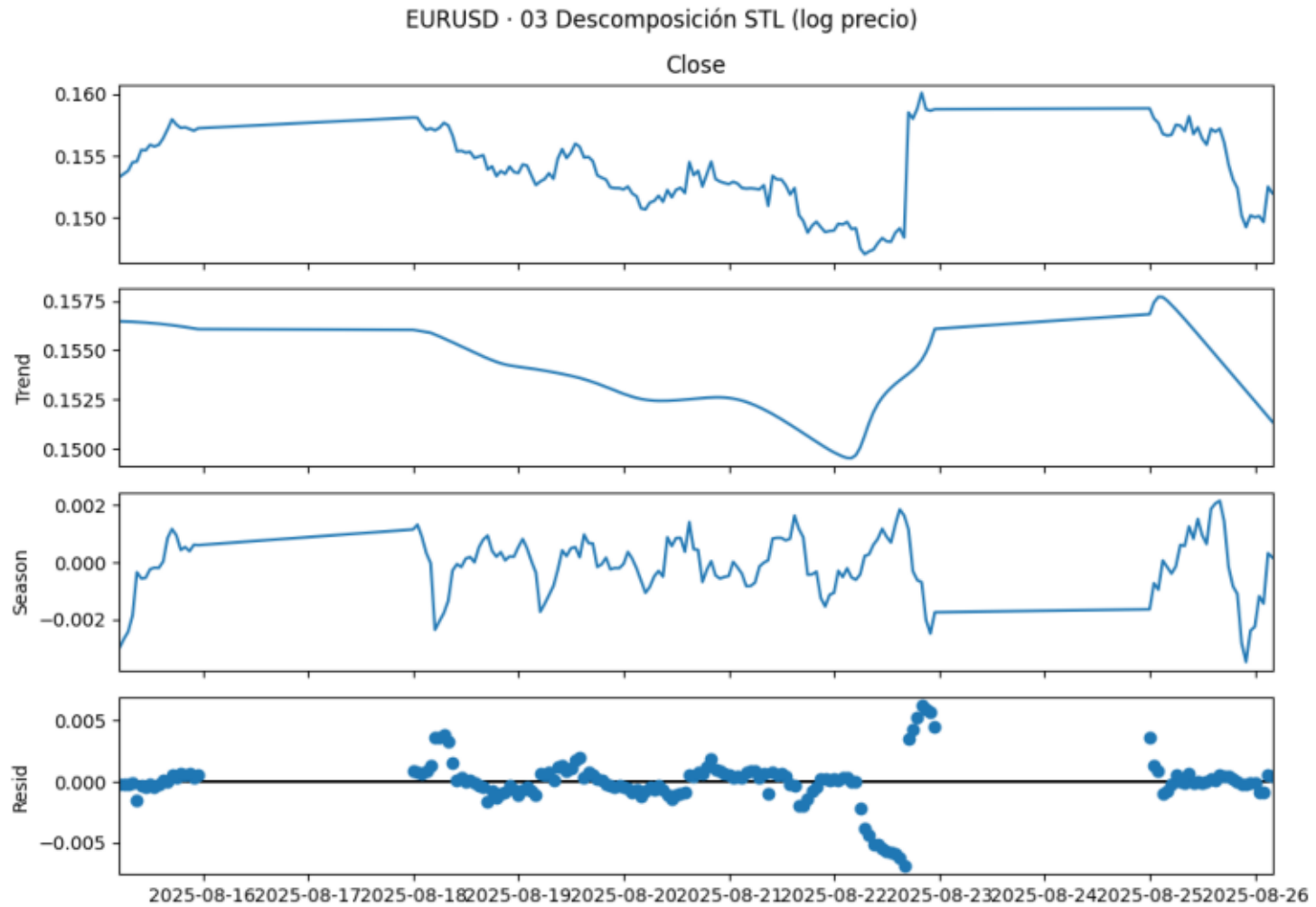
EURUSD — 01 Precio y Tendencia



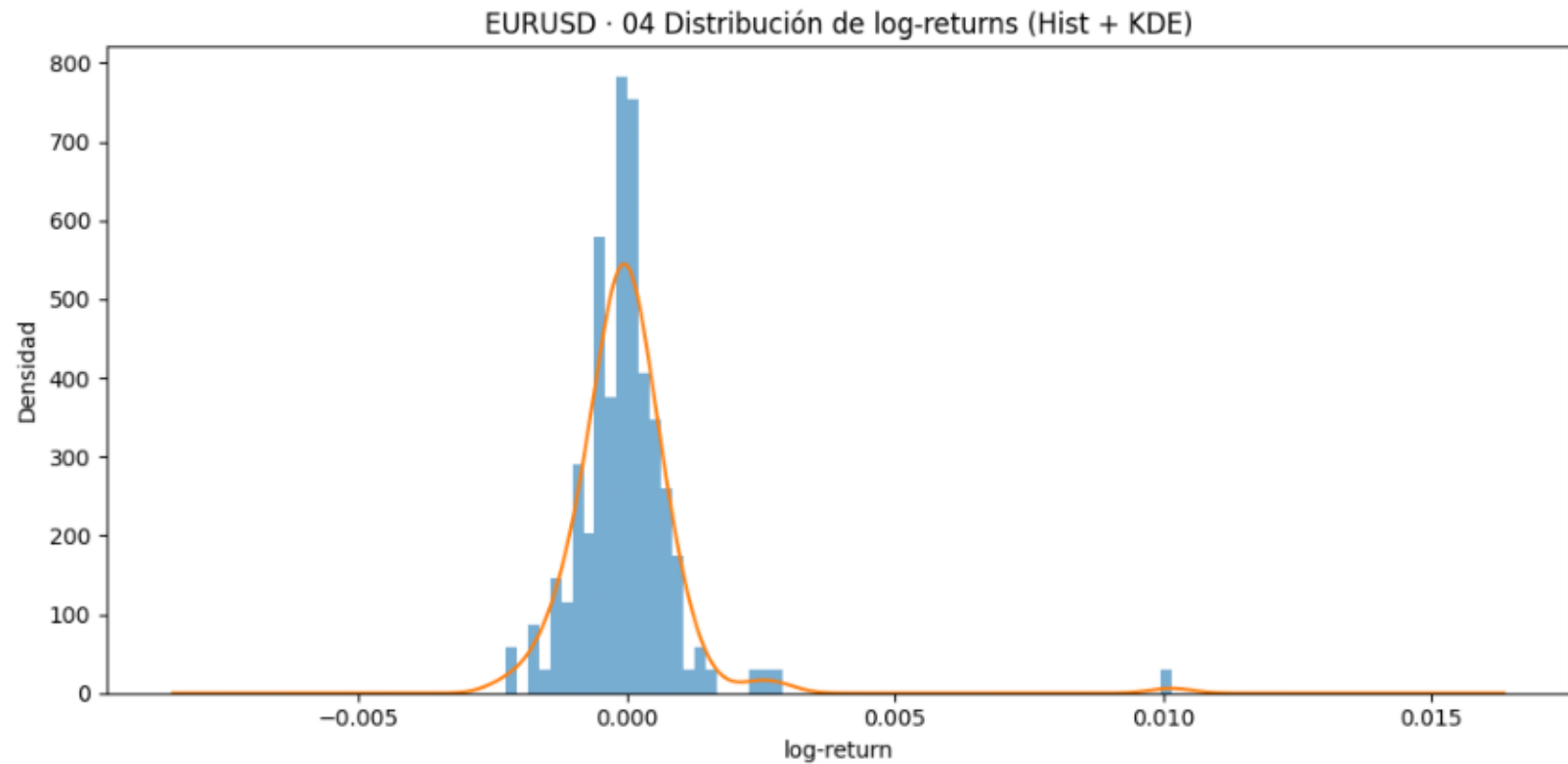
EURUSD — 02 Serie de Precio



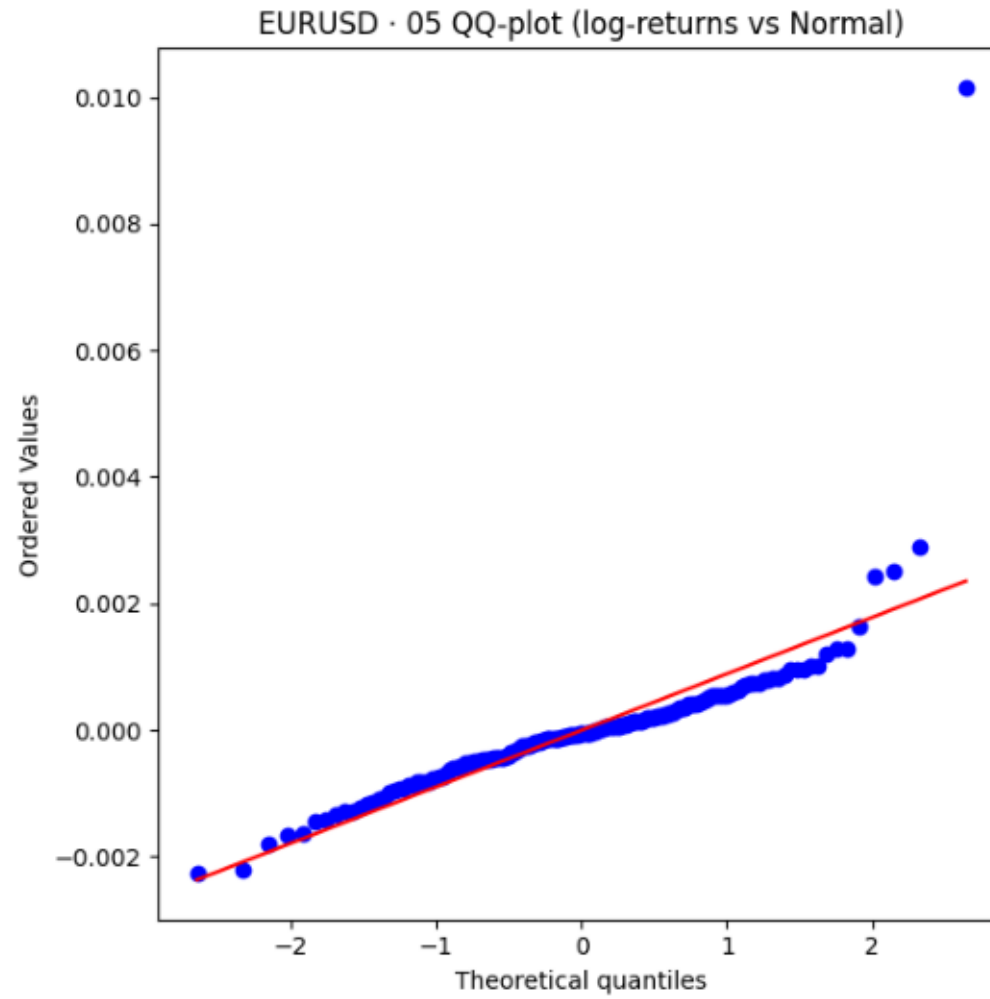
EURUSD — 03 Descomposición STL



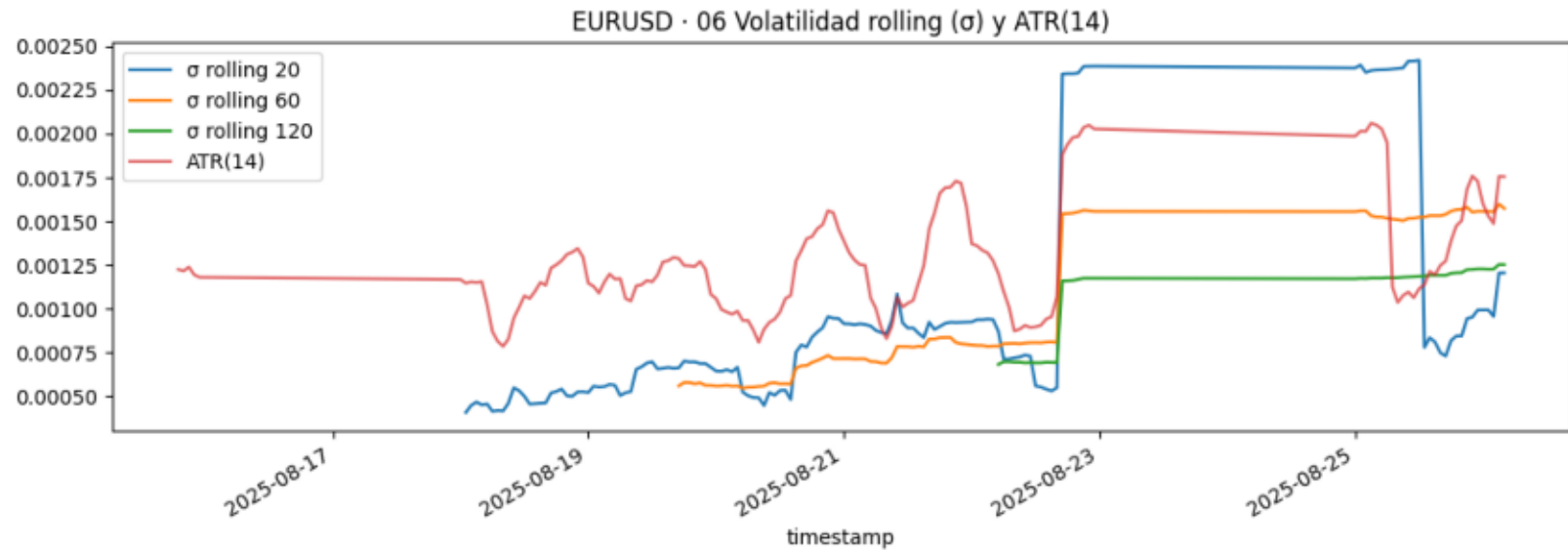
EURUSD — 04 Distribución log-returns (Hist+KDE)



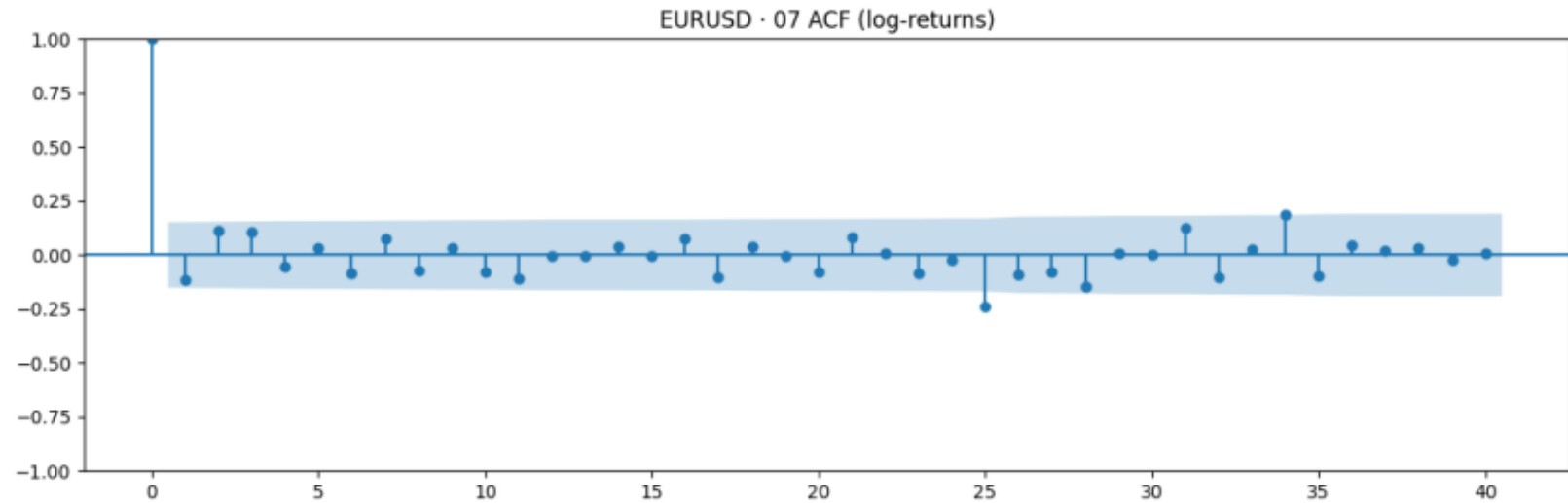
EURUSD — 05 QQ-plot log-returns



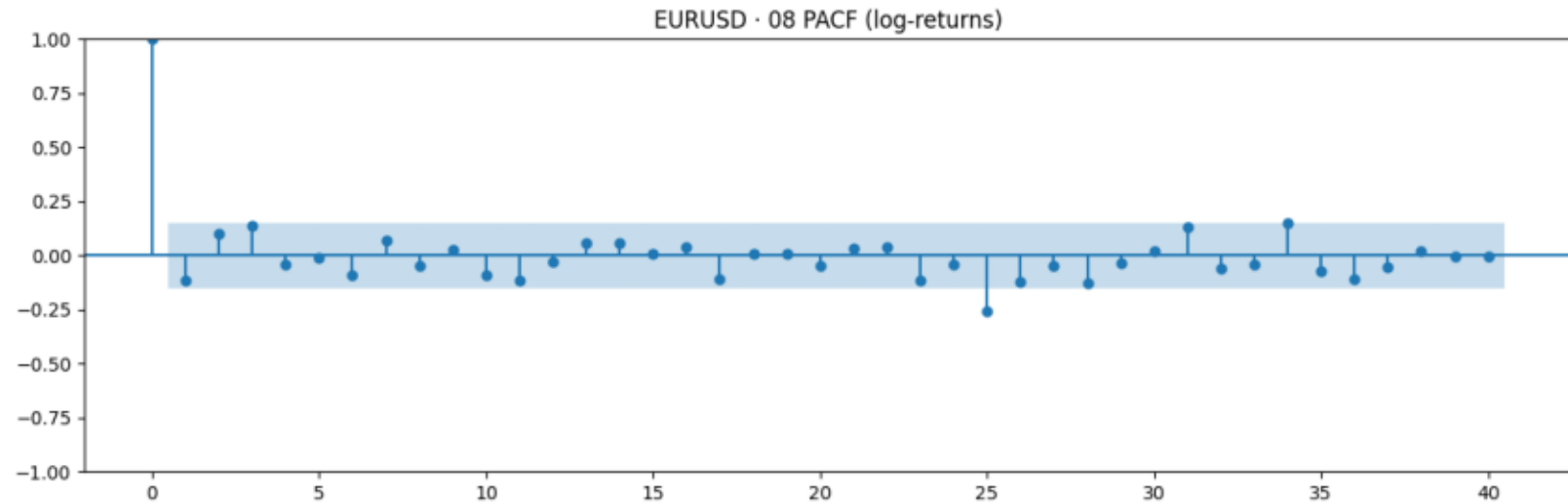
EURUSD — 06 Volatilidad rolling y ATR



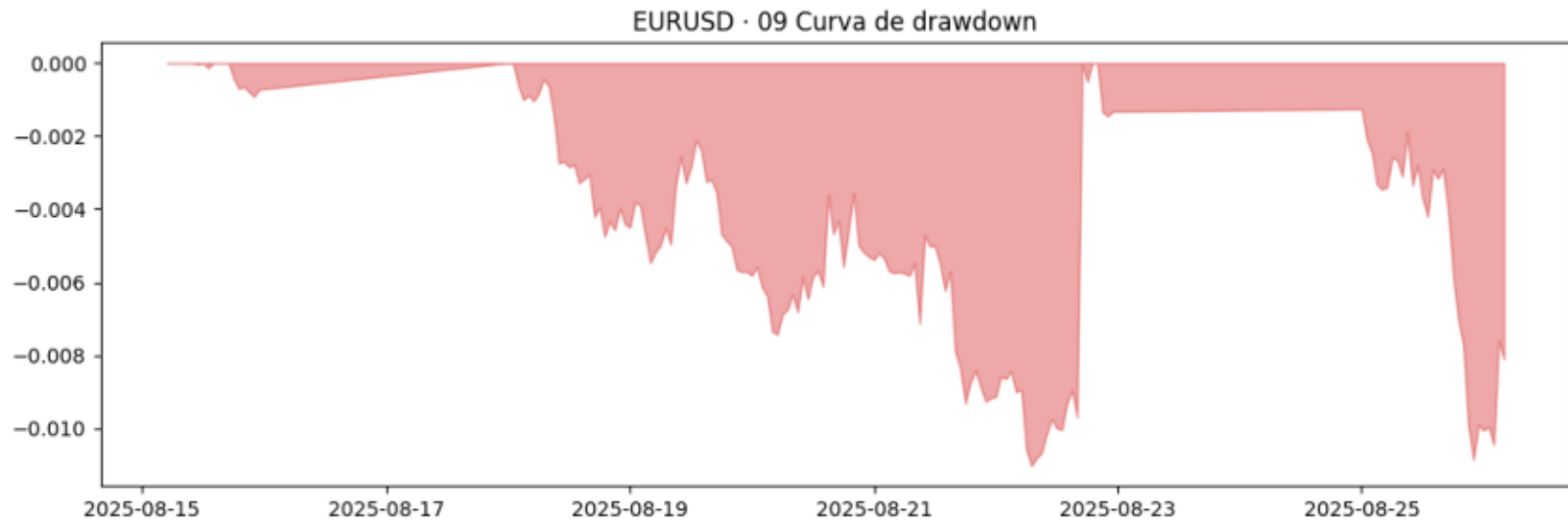
EURUSD — 07 ACF log-returns



EURUSD — 08 PACF log-returns



EURUSD — 09 Curva de drawdown



US500 — HEAD (primeras filas)

Open	High	Low	Close	Volume
6458.2	6459.5	6449.5	6458.1	3519.0
6458.1	6464.7	6453.8	6461.9	6395.0
6461.9	6472.5	6459.8	6470.5	5809.0
6470.7	6474.8	6468.3	6468.4	832.0
6469.4	6471.2	6466.3	6466.7	1818.0

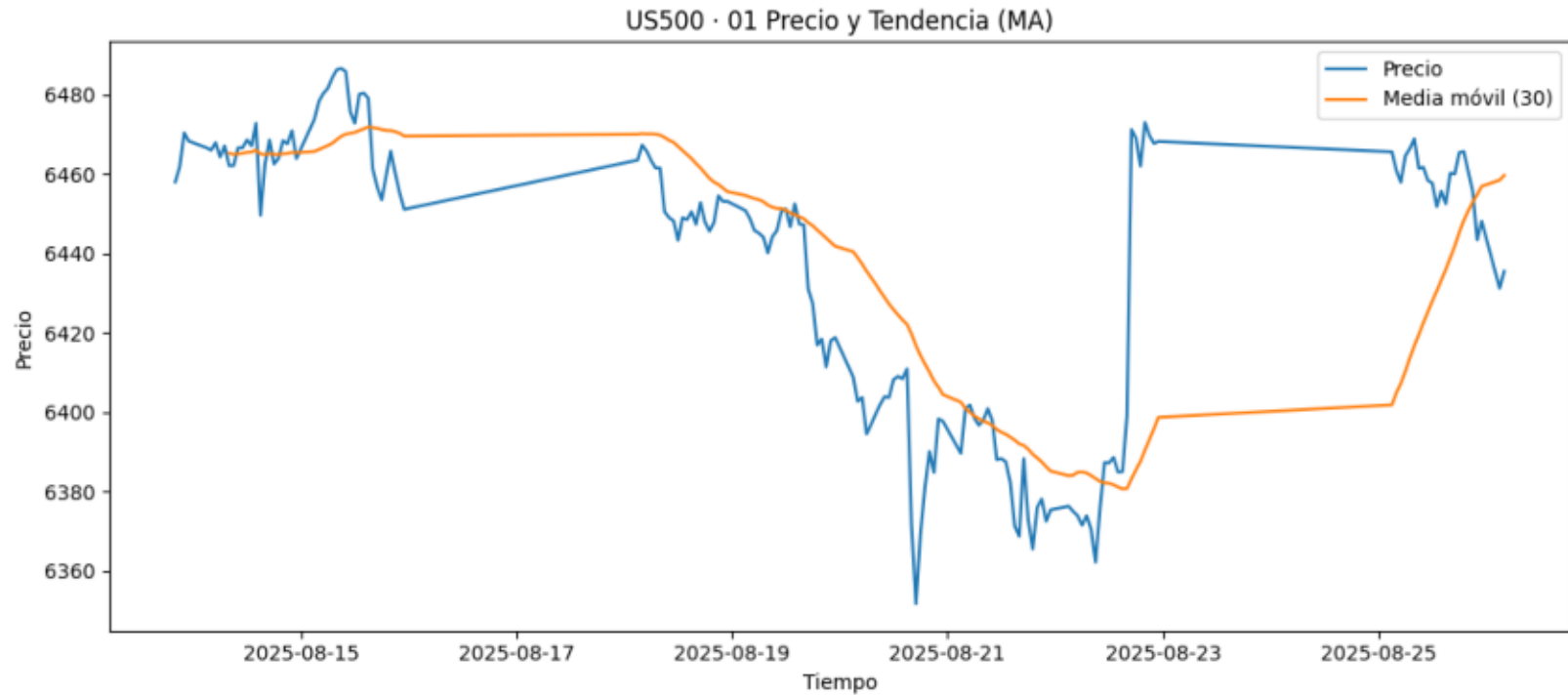
US500 — RESUMEN

activo	filas	inicio	fin	precio_ultimo	precio_promedio	precio_min	precio_max
US500	174	2025-08-13 20:00:00	2025-08-26 04:00:00	6435.6	6435.535632	6351.8	6486.7

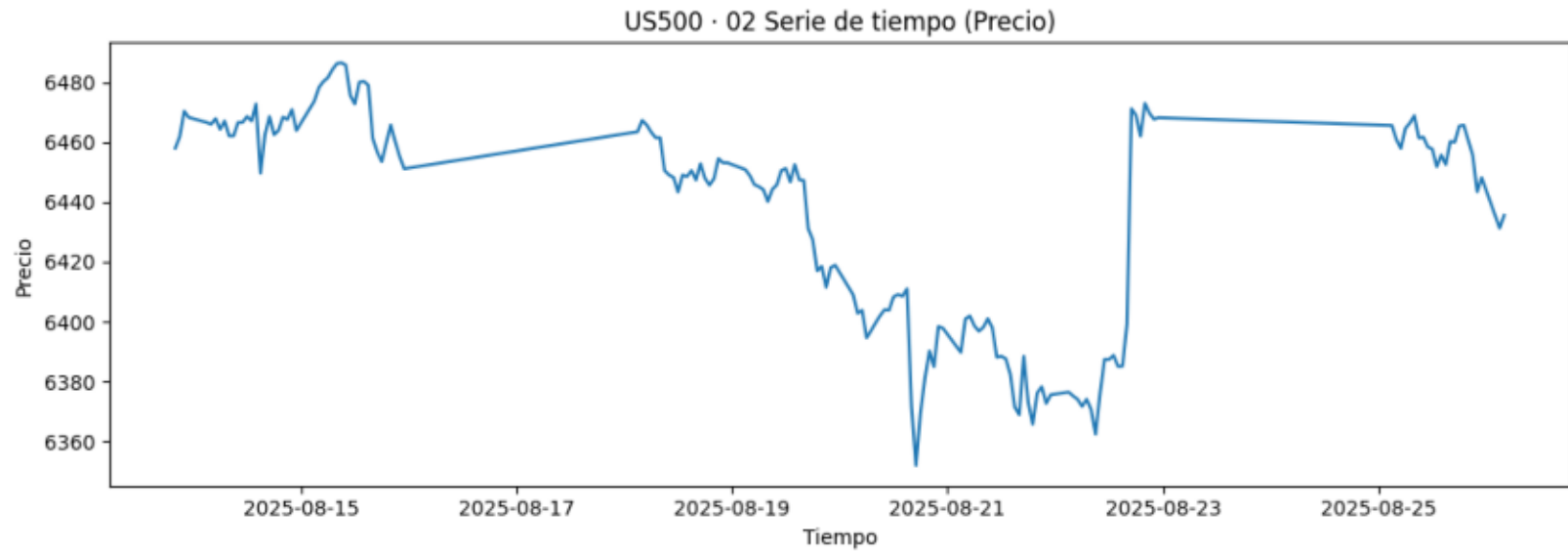
US500 — STATS (log-returns)

count	mean	std	skew	kurtosis	JB_stat	JB_pvalue	VaR_95	ES_95
173.0	-2e-05	0.00141	2.384895	24.561555	4252.114676	0.0	-0.001712	-0.002978

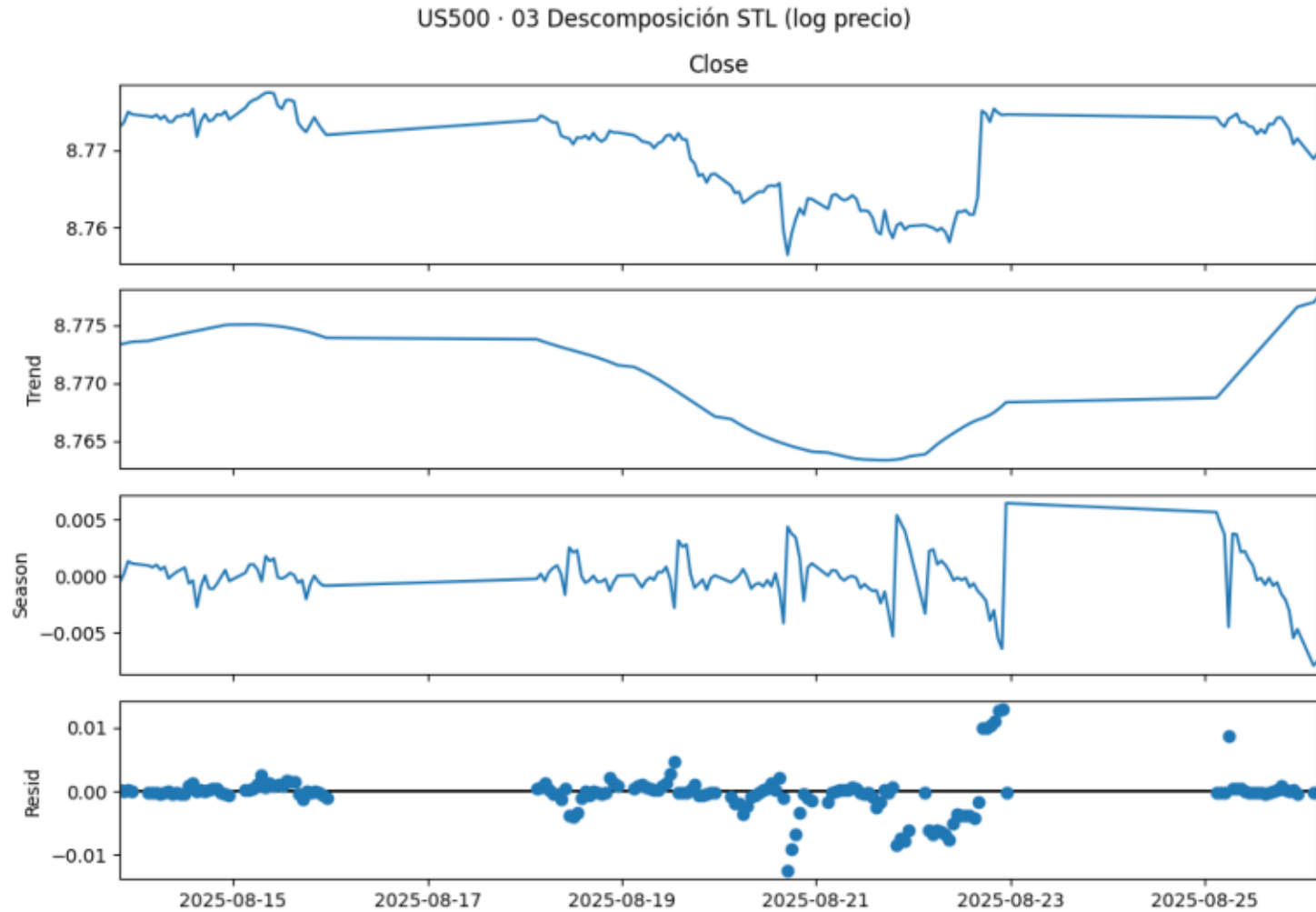
US500 — 01 Precio y Tendencia



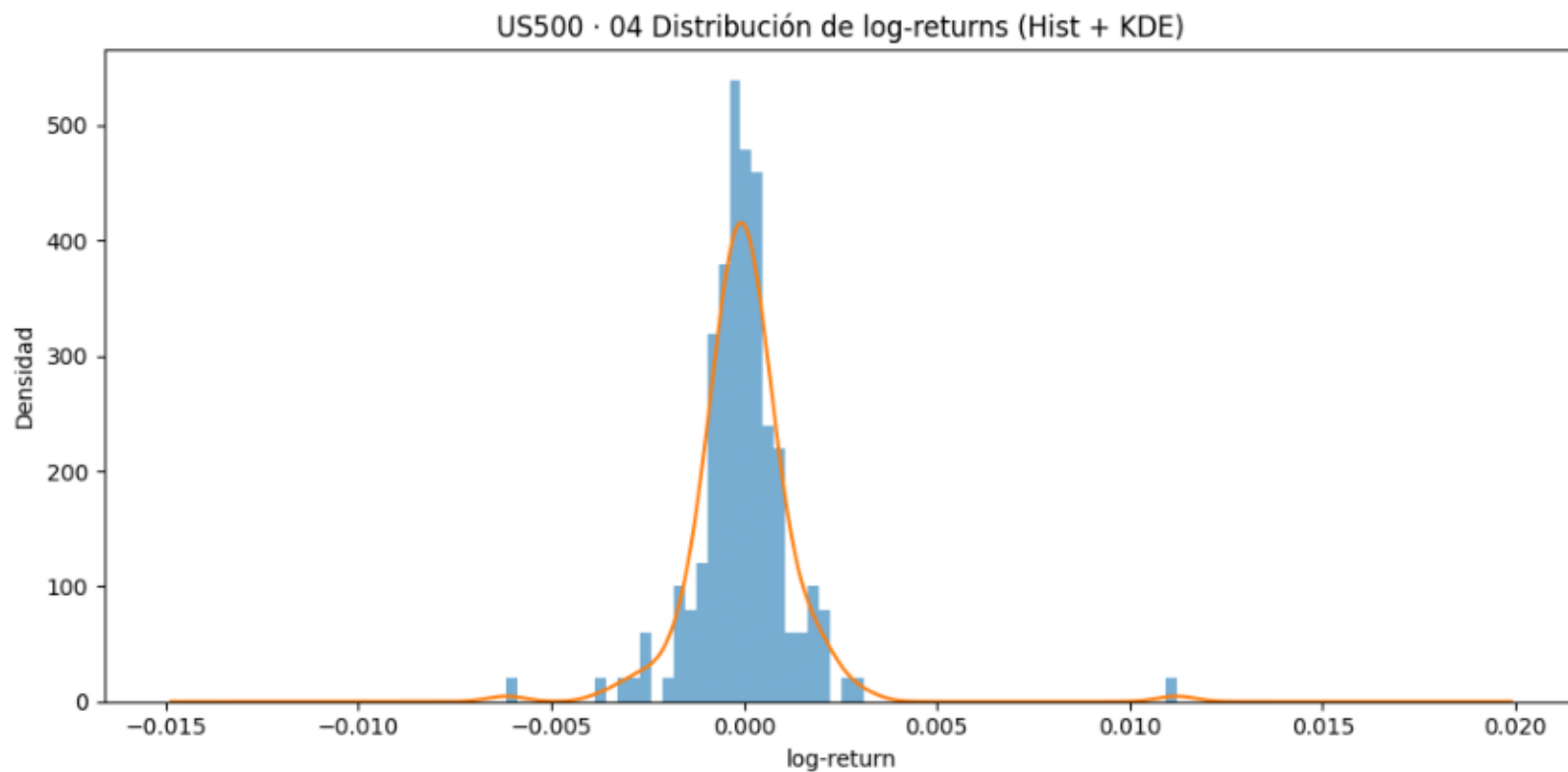
US500 — 02 Serie de Precio



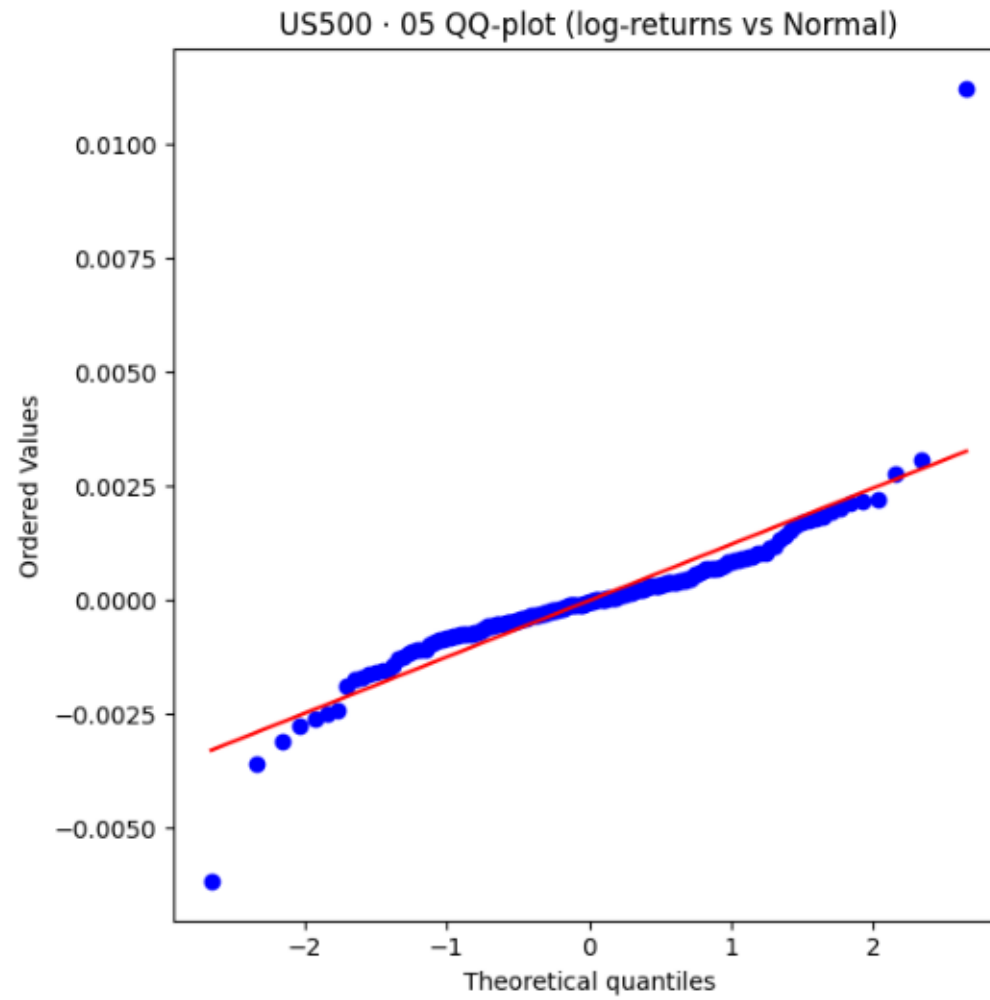
US500 — 03 Descomposición STL



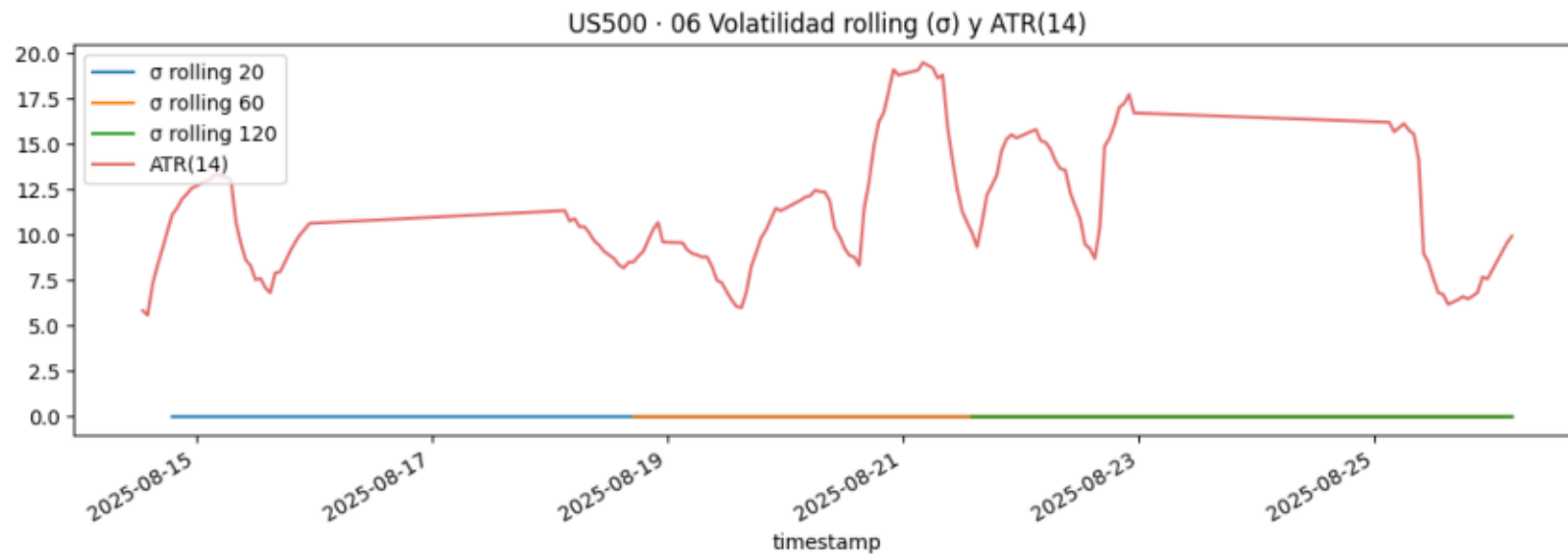
US500 — 04 Distribución log-returns (Hist+KDE)



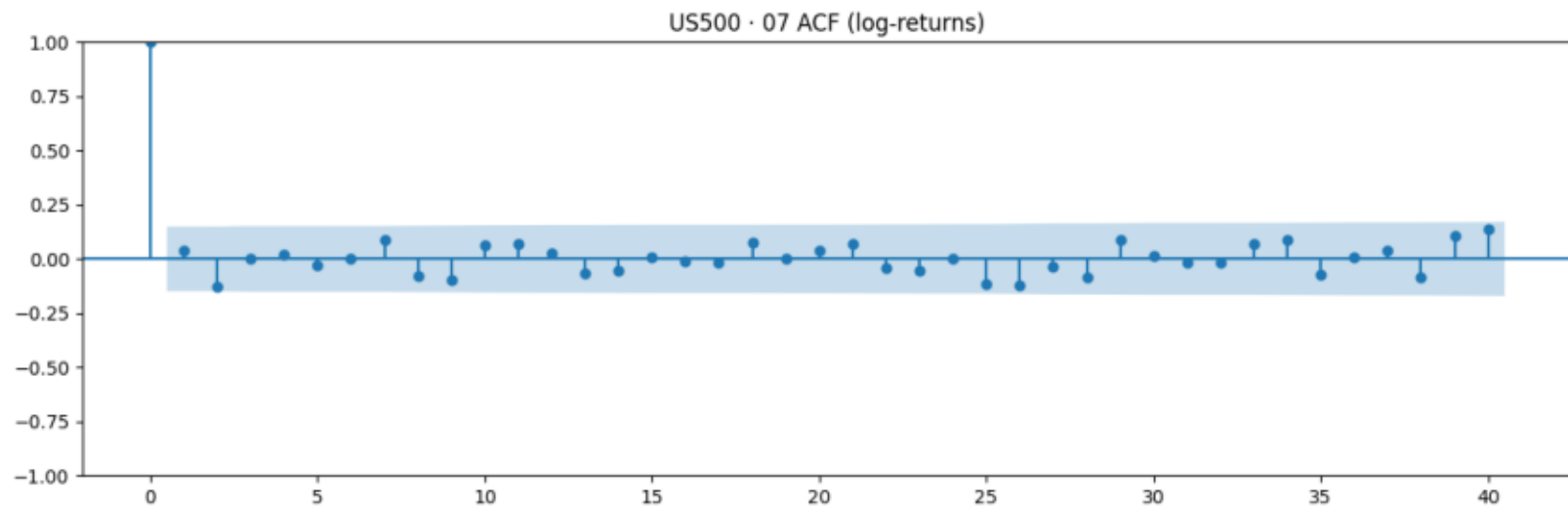
US500 — 05 QQ-plot log-returns



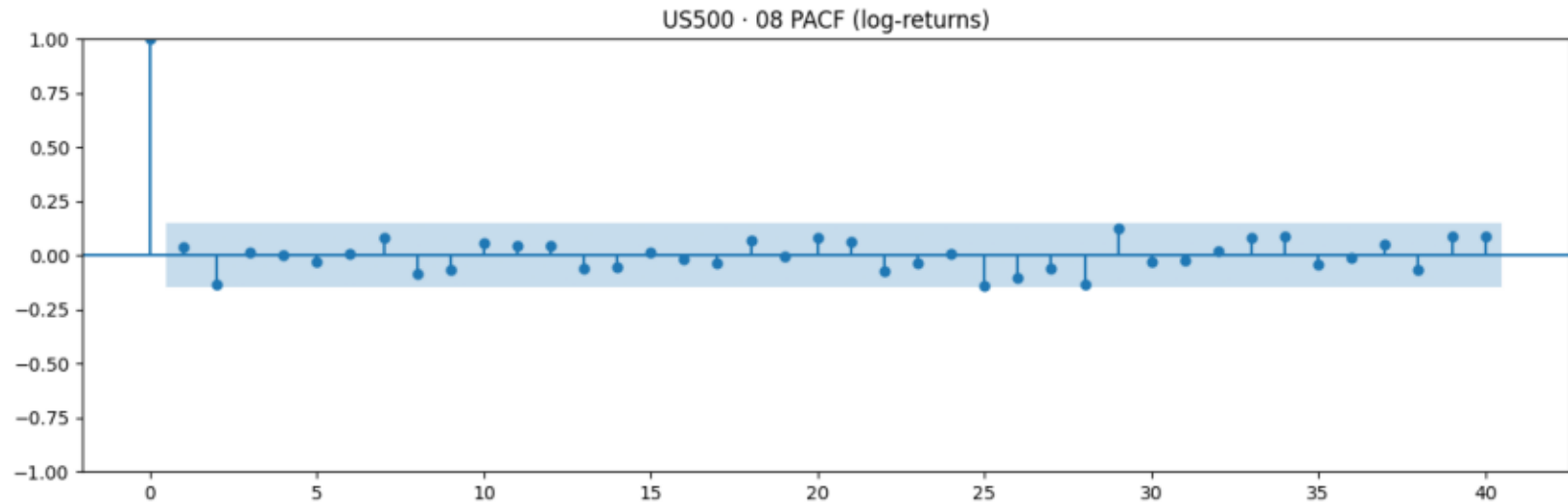
US500 — 06 Volatilidad rolling y ATR



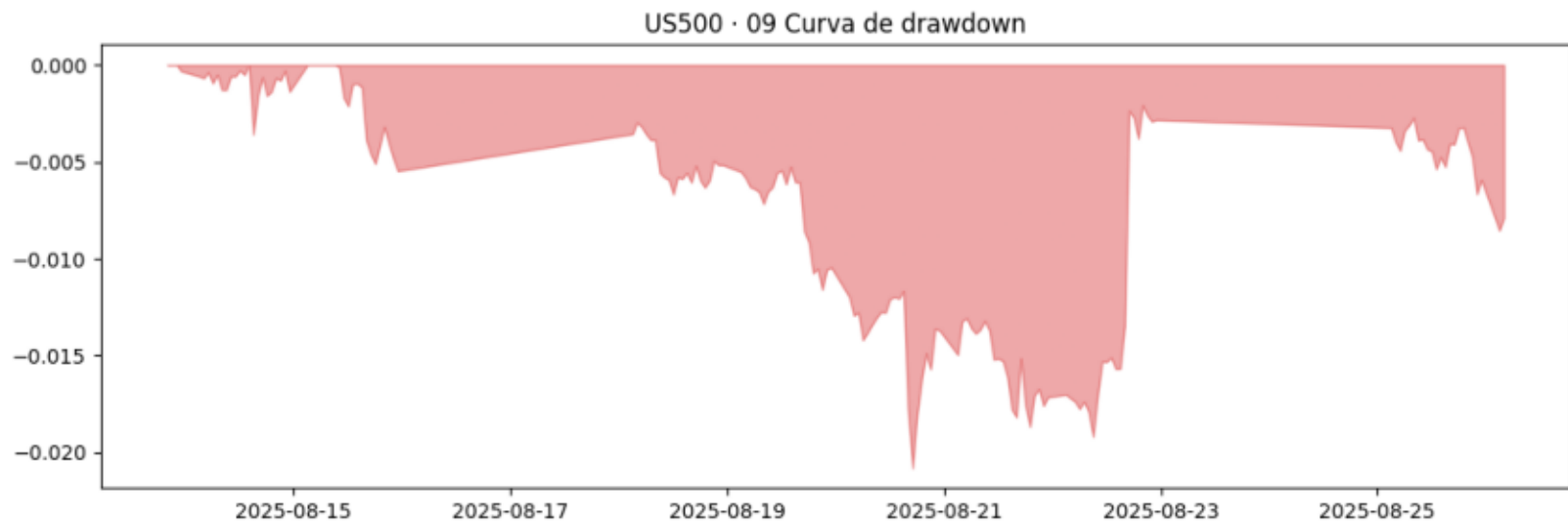
US500 — 07 ACF log-returns



US500 — 08 PACF log-returns



US500 — 09 Curva de drawdown



Matriz de correlación (log-returns)

lr_EURUSD	lr_US500
1.0	0.494335
0.494335	1.0

Correlación móvil (ventana)	
	rolling corr
	0.024016
	0.029405
	0.04662
	0.033576
	0.005665
	0.006075
	0.018232
	0.014474
	0.035369
	0.030347
	0.051438
	0.138275
	0.161253
	0.177321
	0.270715
	0.227901
	0.134329
	0.171597
	0.200744
	0.229706
	0.215735
	0.215603
	0.220835
	0.219743
	0.2206
	0.203657
	0.206579
	0.20841
	0.182182
	0.150817

Correlación móvil EURUSD vs SPY/US500 — gráfico

