

Informe EDA

EURUSD y segundo activo (SPY/US500)

Carpeta: outputs/eda

EURUSD — HEAD (primeras filas)

Open	High	Low	Close	Volume
1.17245	1.17472	1.17009	1.17316	33188.0
1.17293	1.17739	1.17158	1.17602	33278.0
1.17602	1.18778	1.17569	1.1865	53413.0
1.18532	1.19183	1.18075	1.18117	58996.0
1.18102	1.18478	1.17494	1.17819	62294.0

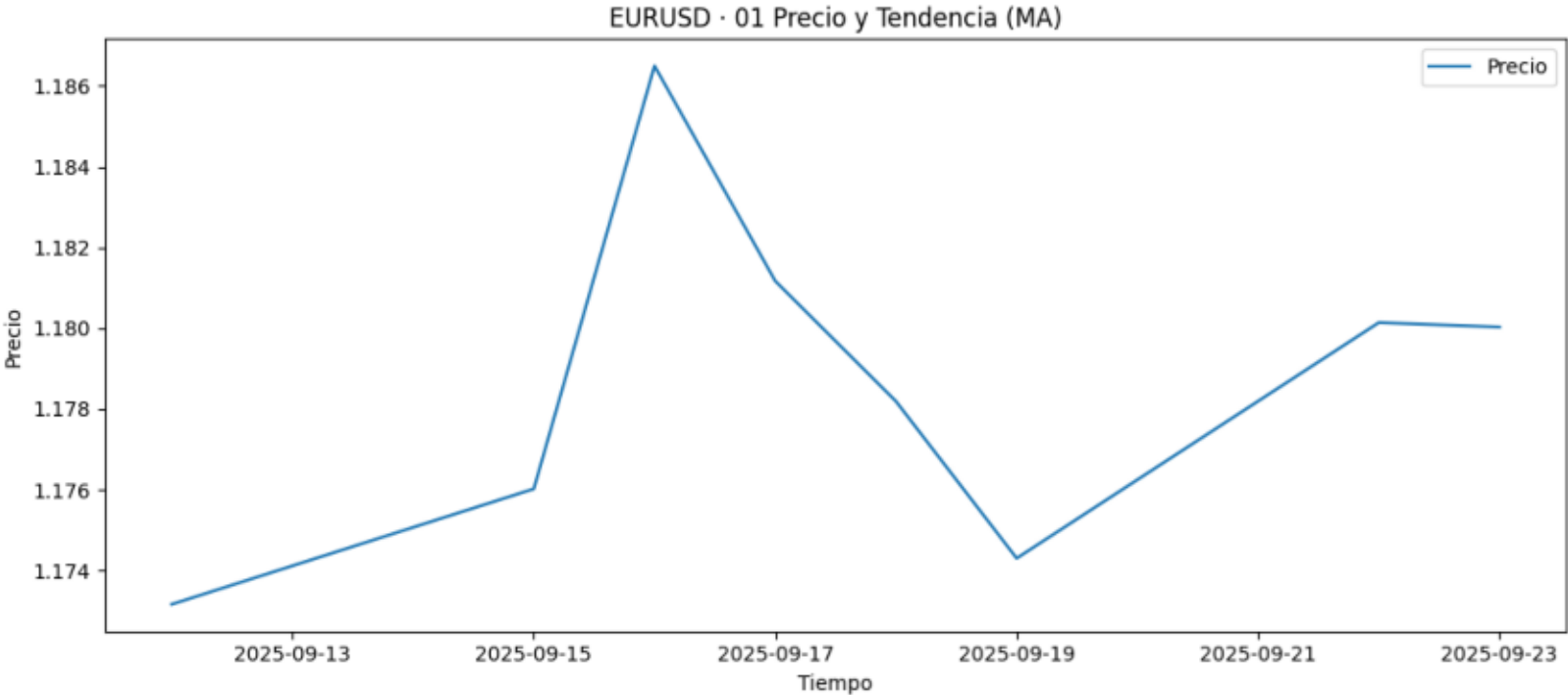
EURUSD — RESUMEN

activo	filas	inicio	fin	precio_ultimo	precio_promedio	precio_min	precio_max
EURUSD	8	2025-09-12 00:00:00	2025-09-23 00:00:00	1.18003	1.178689	1.17316	1.1865

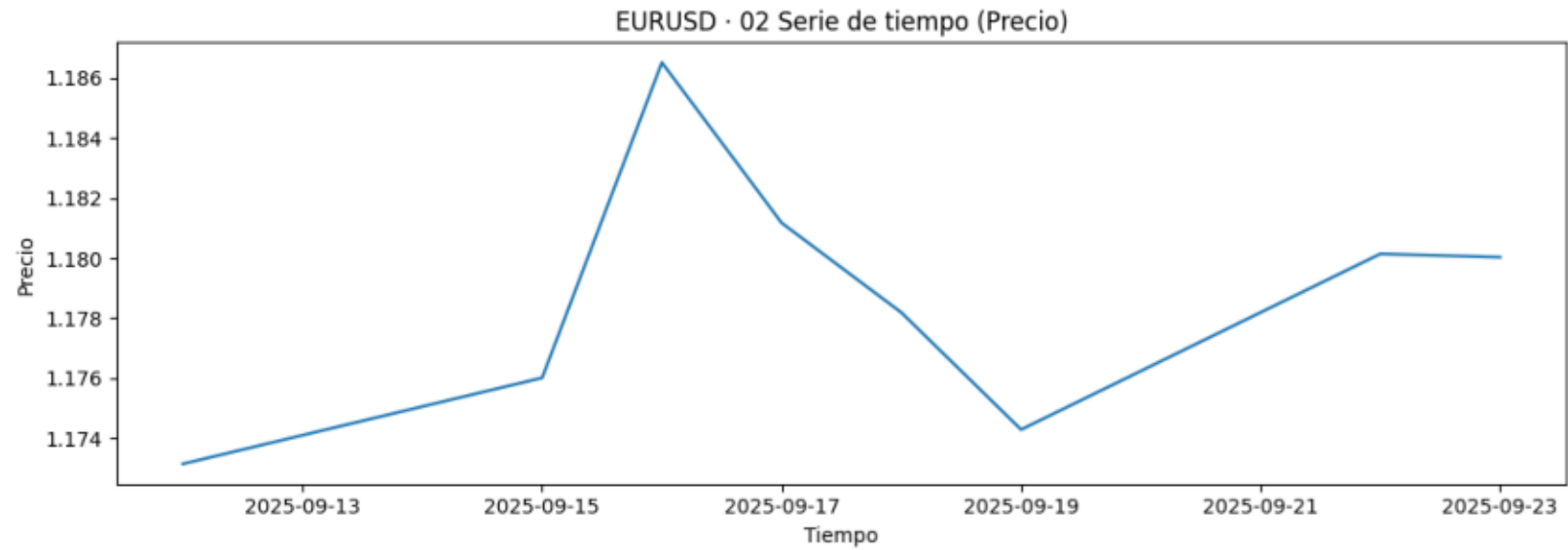
EURUSD — STATS (log-returns)

count	mean	std	skew	kurtosis	JB_stat	JB_pvalue	VaR_95	ES_95
7.0	0.000834	0.004864	0.672877	-0.646191	0.617421	0.734393	-0.004144	-0.004502

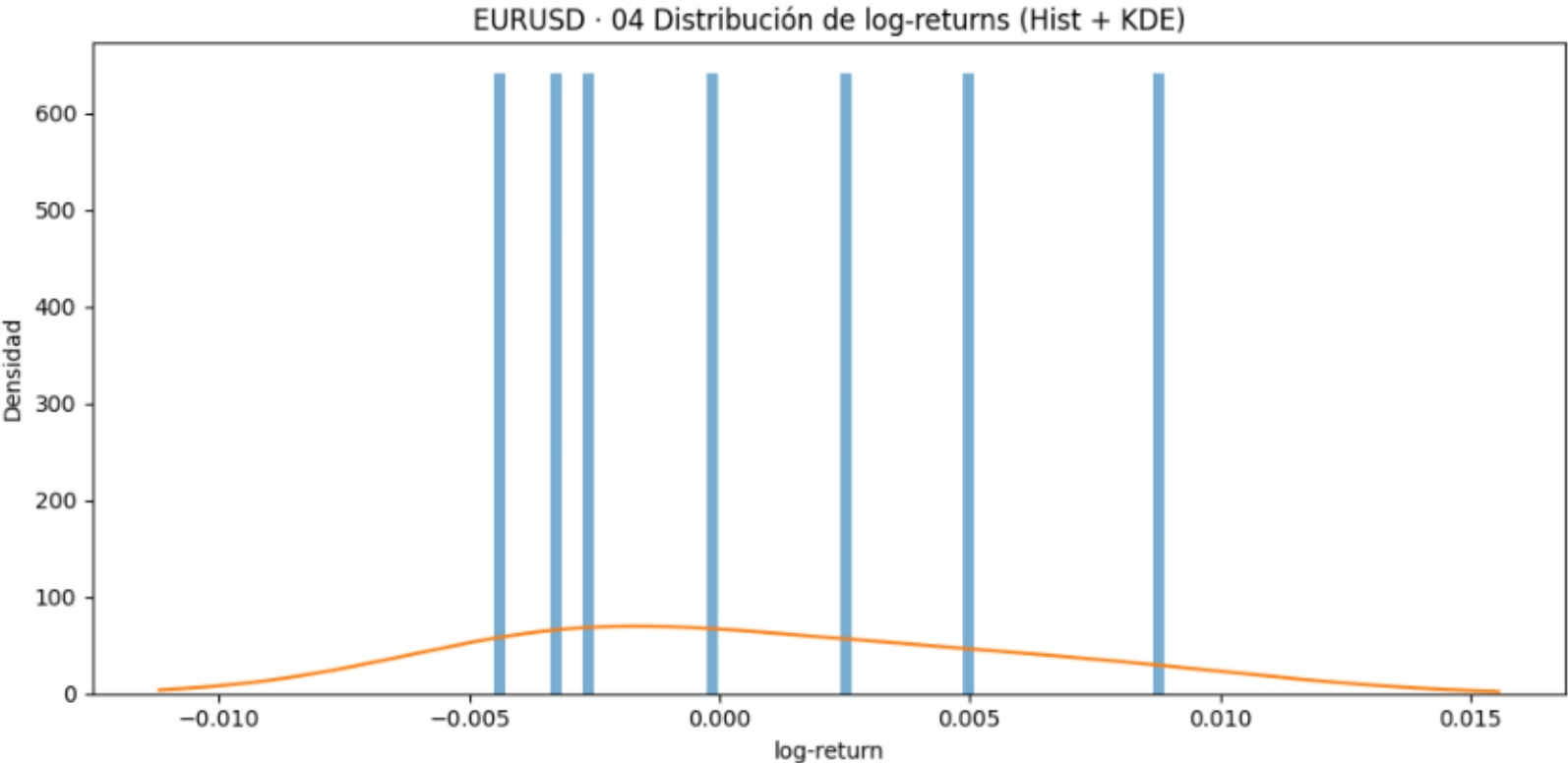
EURUSD — 01 Precio y Tendencia



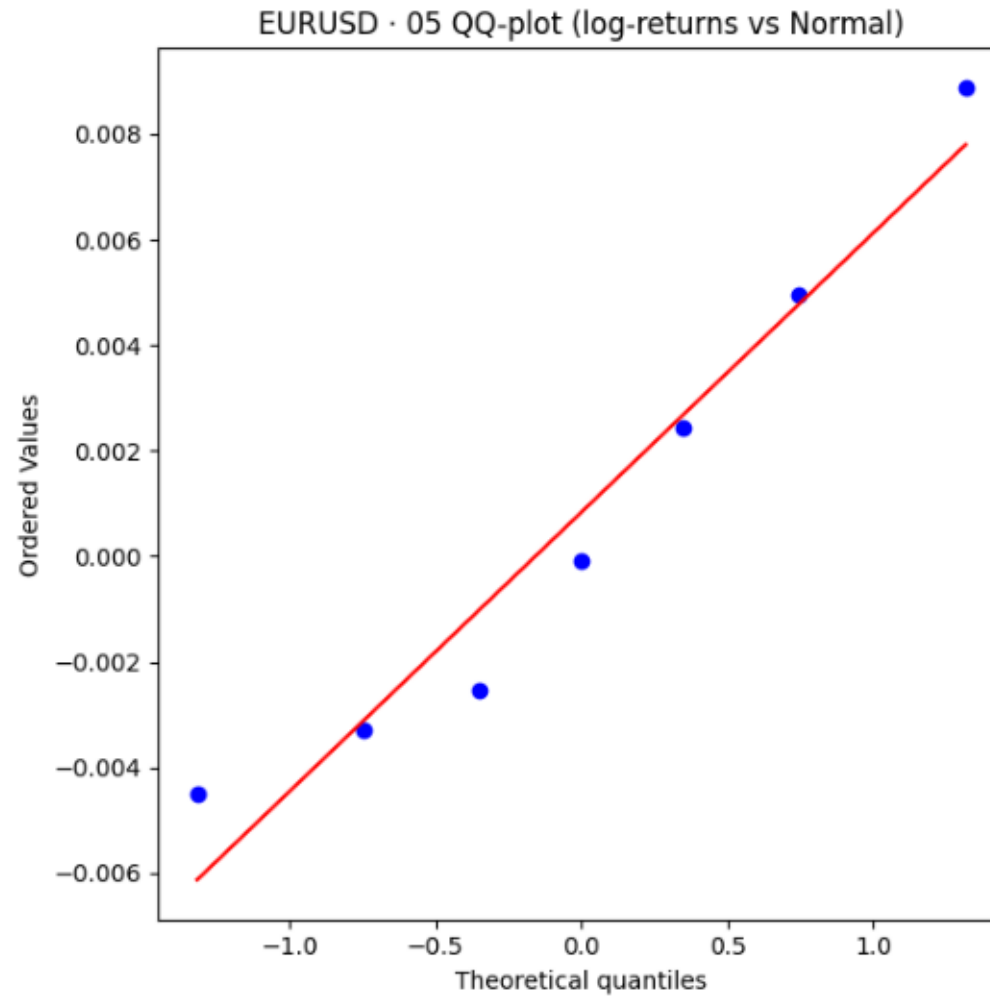
EURUSD — 02 Serie de Precio



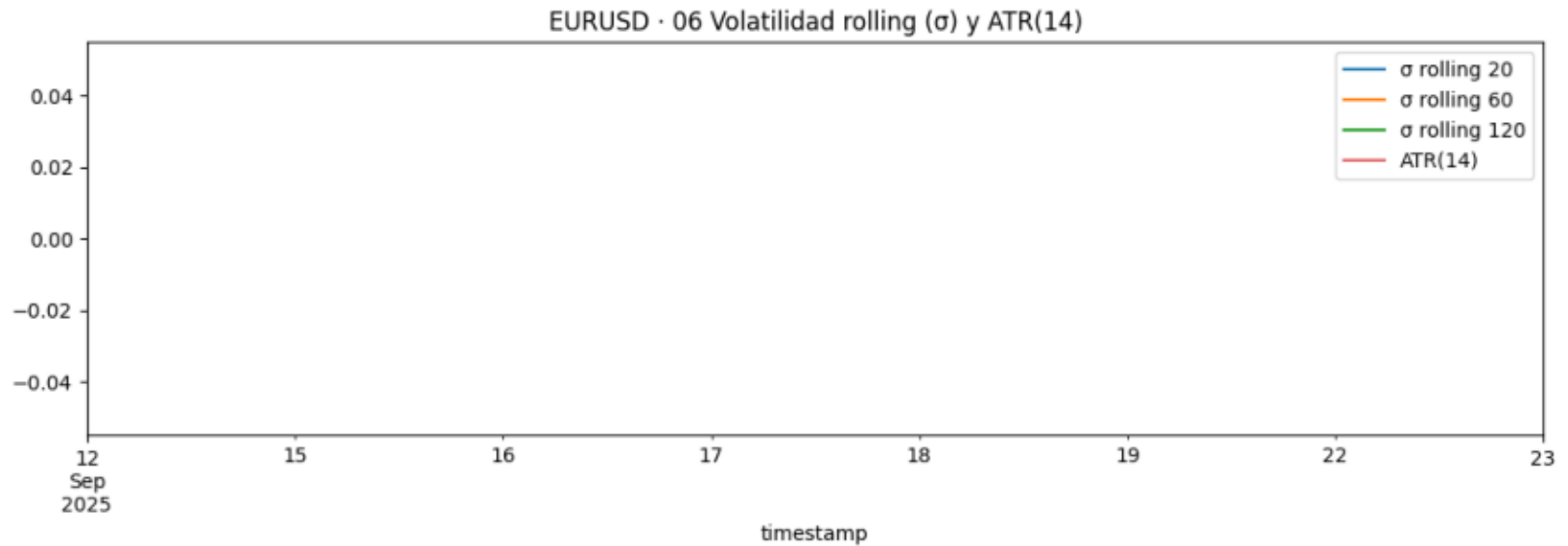
EURUSD — 04 Distribución log-returns (Hist+KDE)



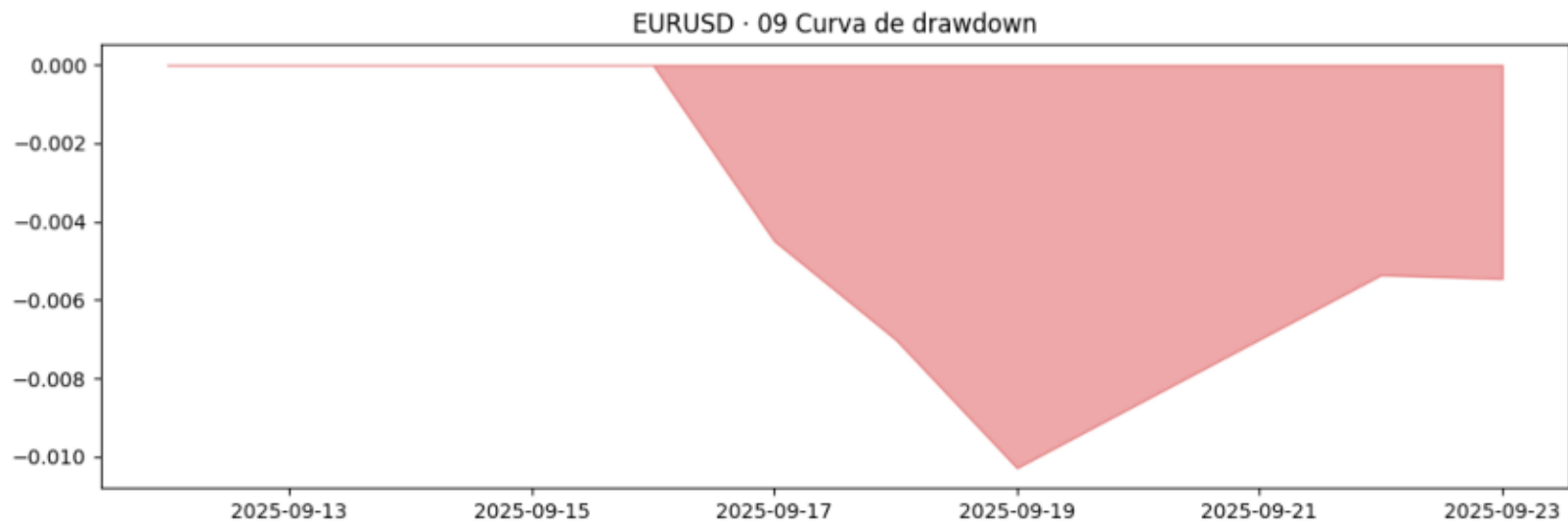
EURUSD — 05 QQ-plot log-returns



EURUSD — 06 Volatilidad rolling y ATR



EURUSD — 09 Curva de drawdown



EURUSD — Pruebas (Ljung-Box y ARCH) sobre log-returns

serie	lag	LB_stat	LB_pvalue	ARCH_stat	ARCH_pvalue
EURUSD · log-returns	1	0.18995	0.662959	-inf	1.0

US500 — HEAD (primeras filas)

Open	High	Low	Close	Volume
6527.4	6538.6	6517.6	6532.5	8798.0
6541.3	6594.6	6531.9	6586.4	55282.0
6589.3	6607.1	6577.5	6589.7	49542.0
6591.8	6626.4	6588.5	6620.6	63116.0
6624.6	6643.1	6607.8	6617.7	52484.0

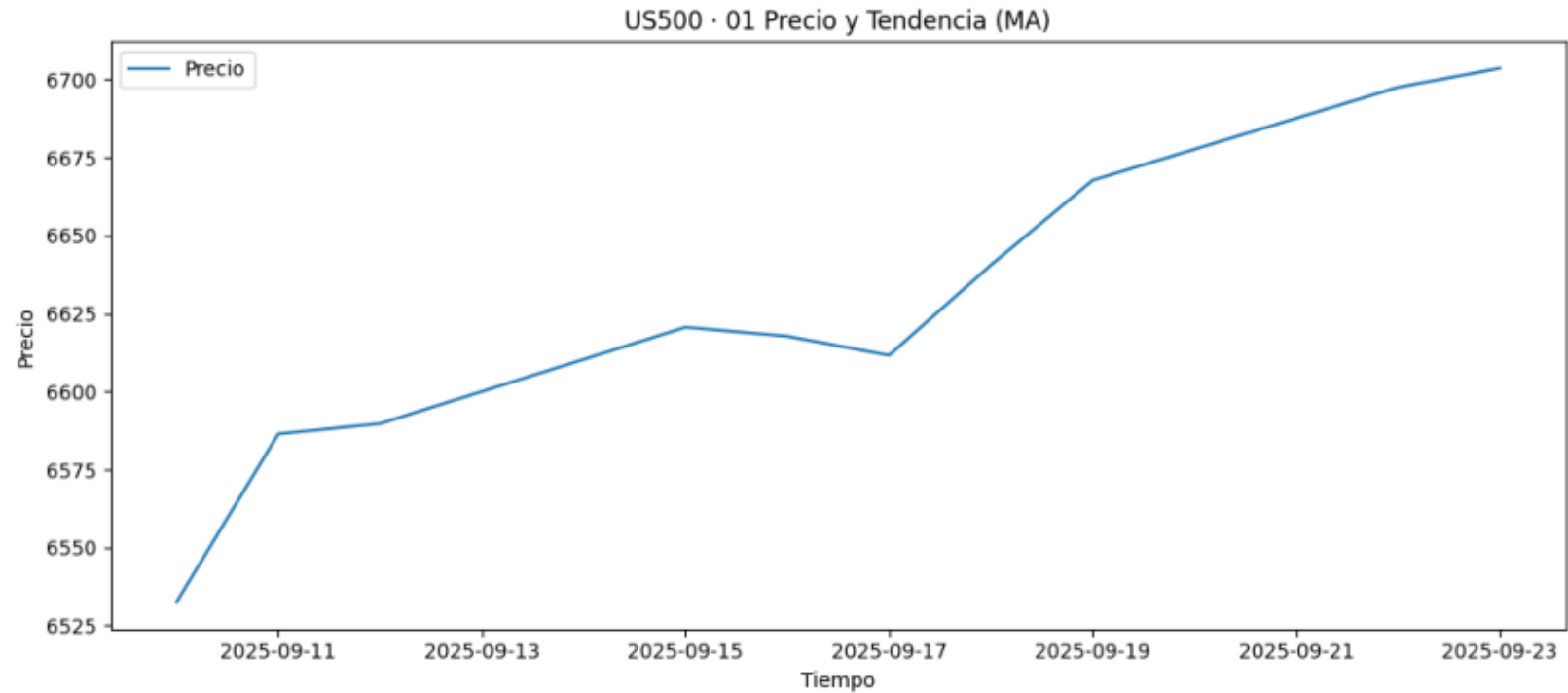
US500 — RESUMEN

activo	filas	inicio	fin	precio_ultimo	precio_promedio	precio_min	precio_max
US500	10	2025-09-10 00:00:00	2025-09-23 00:00:00	6703.6	6626.78	6532.5	6703.6

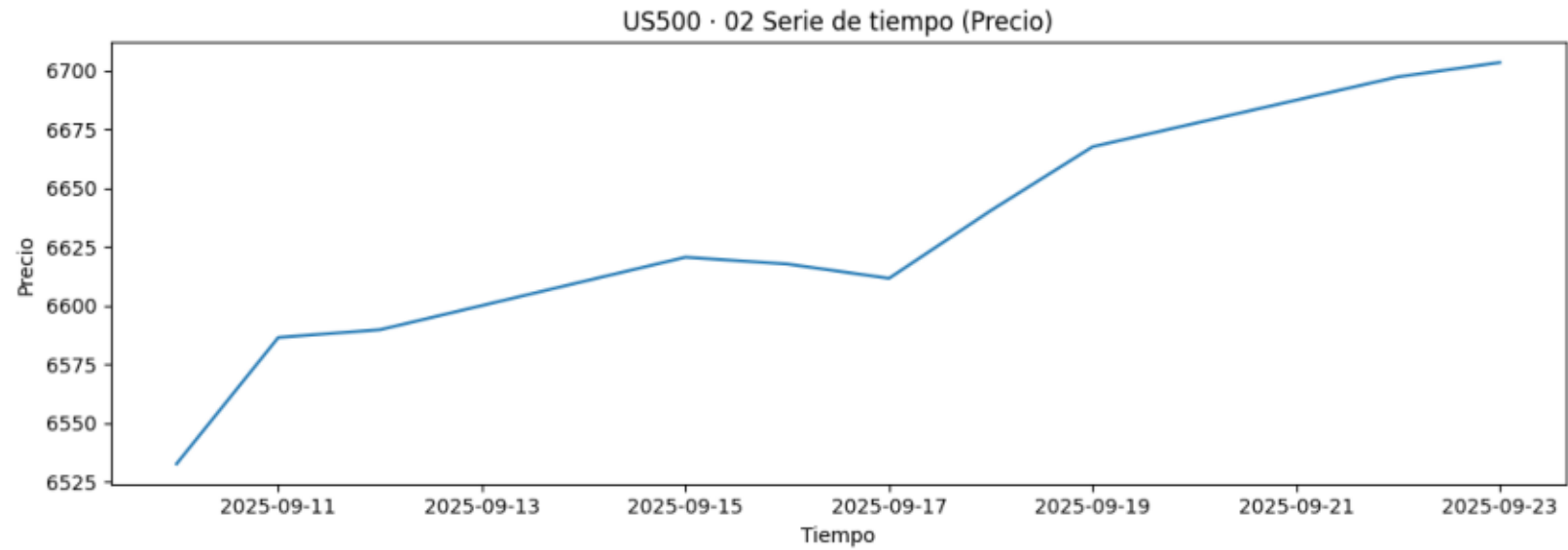
US500 — STATS (log-returns)

count	mean	std	skew	kurtosis	JB_stat	JB_pvalue	VaR_95	ES_95
9.0	0.002873	0.003018	0.326043	-0.652636	0.441729	0.801825	-0.000729	-0.000922

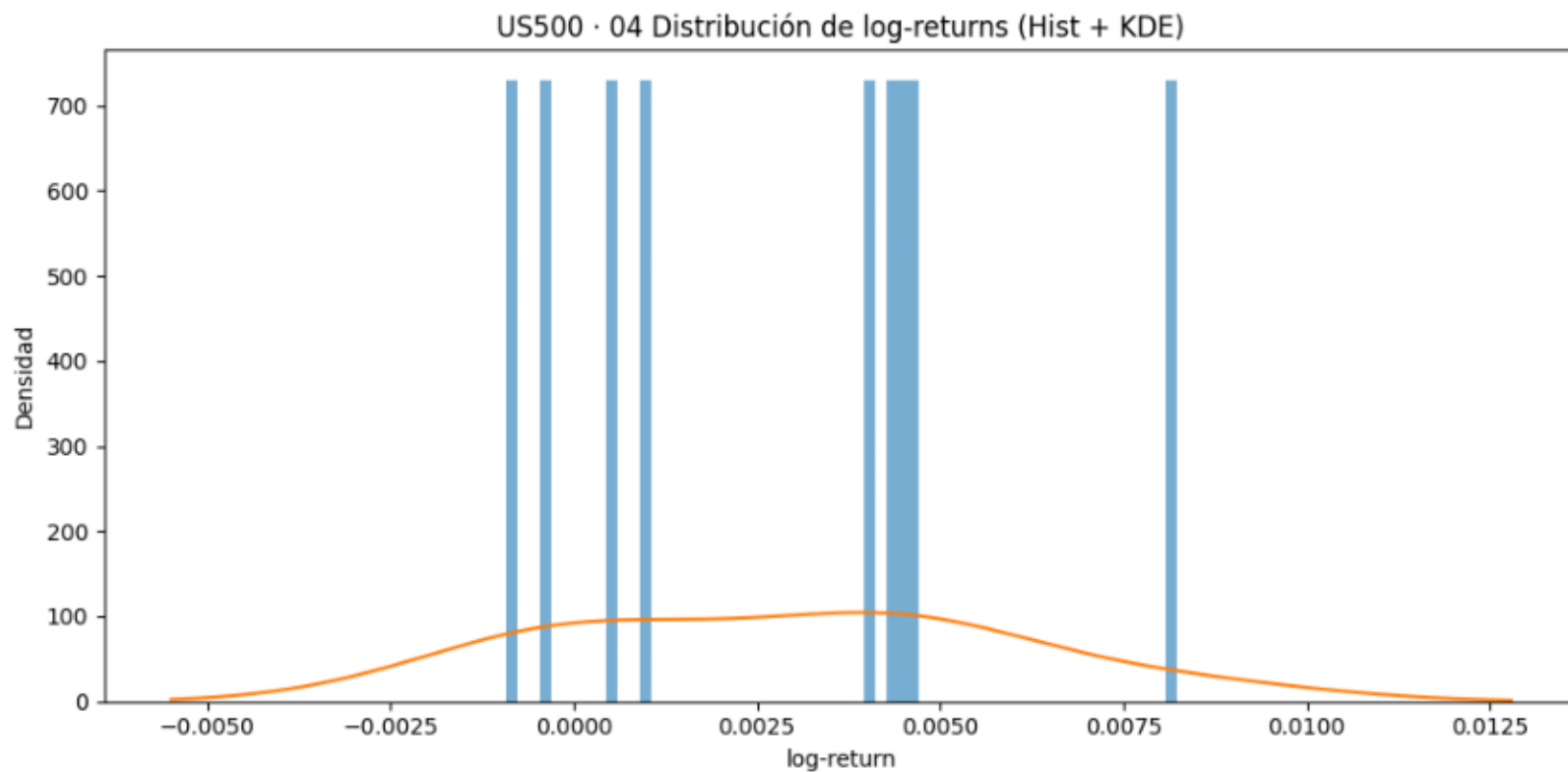
US500 — 01 Precio y Tendencia



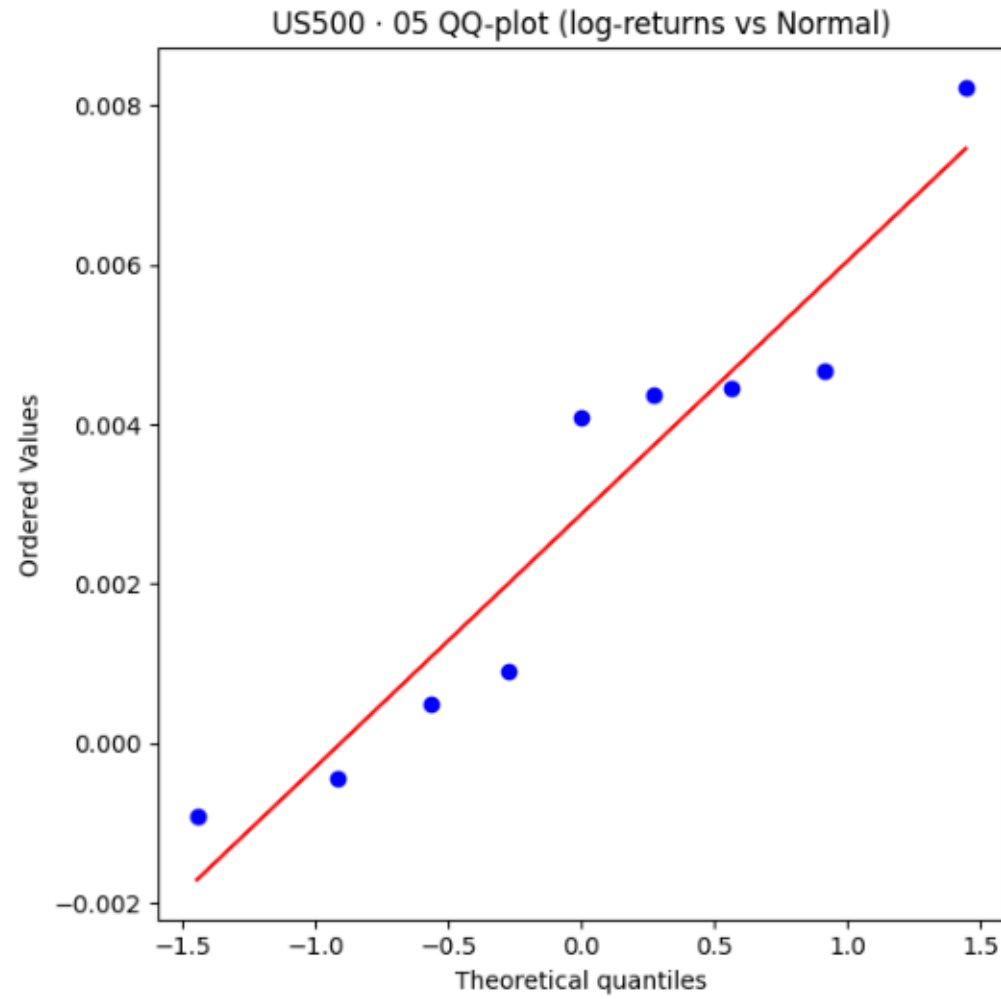
US500 — 02 Serie de Precio



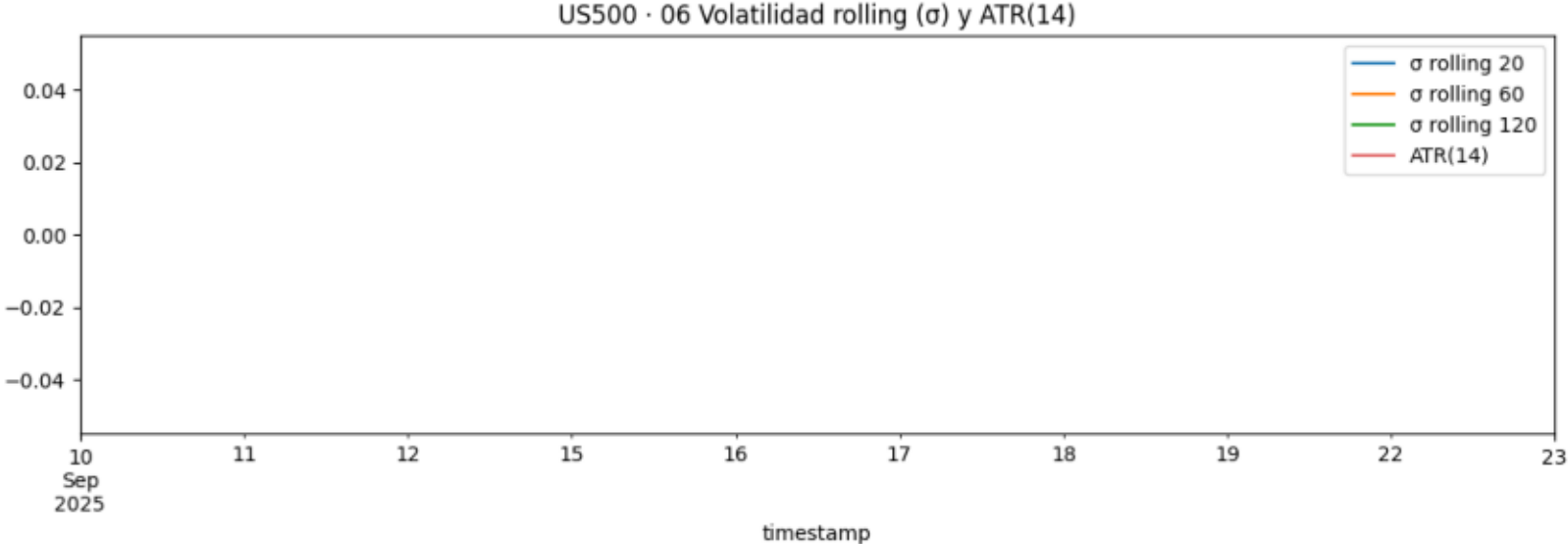
US500 — 04 Distribución log-returns (Hist+KDE)



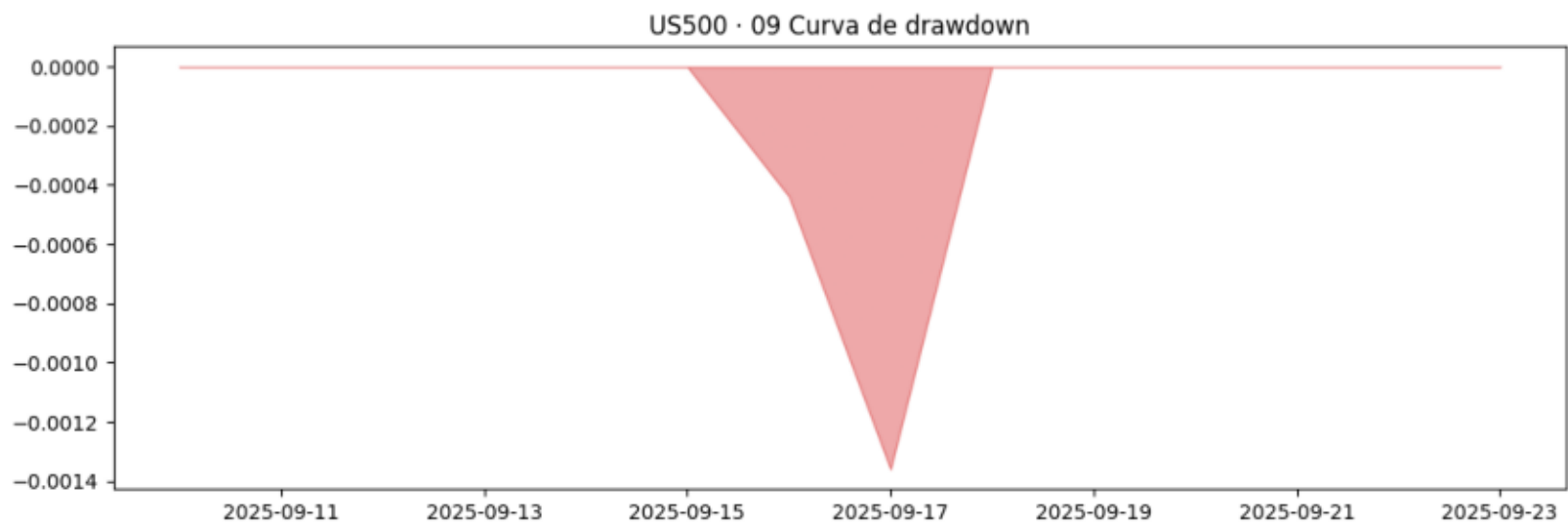
US500 — 05 QQ-plot log-returns



US500 — 06 Volatilidad rolling y ATR



US500 — 09 Curva de drawdown



US500 — Pruebas (Ljung-Box y ARCH) sobre log-returns

serie	lag	LB_stat	LB_pvalue	ARCH_stat	ARCH_pvalue
US500 · log-returns	2	0.555687	0.757415	-inf	1.0

Matriz de correlación (log-returns)

lr_EURUSD	lr_US500
1.0	-0.070484
-0.070484	1.0

Correlación móvil EURUSD vs SPY/US500 — gráfico

