# Informe EDA

EURUSD y segundo activo (SPY/US500)

Carpeta: outputs/eda

# EURUSD — 00 Narrativa ejecutiva

EURUSD (diario) • Periodo: 2018-01-22 00:00:00 → 2025-10-03 00:00:00 • Precio medio: 1.1195 | Último: 1.1739 | Rango [0.95906, 1.25068] • Riesgo (log-returns): $\sigma=0.0046$ (~0.46%), VaR95=-0.73%, ES95=-0.98%, JB p=3.9e-54 ⇒ no normal. • MDD aprox.: -23.32%. • Modelo recomendado (por BIC): ARIMA(2,1,1)   - d: nº de diferencias sobre log-precio (quita tendencia).   - p: memoria AR en retornos (lags de la serie diferenciada).   - q: media móvil (impacto de shocks previos en el error).   - Diagnóstico deseable: Ljung–Box $p \geq 0.05$ en residuales (ruido blanco).

# EURUSD — HEAD (primeras filas)

| Open | High | Low | Close | Volume |
|---|---|---|---|---|
| 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 |
| 1.24071 | 1.25376 | 1.23638 | 1.23969 | 0.0 |
| 1.23926 | 1.24935 | 1.23698 | 1.24273 | 0.0 |

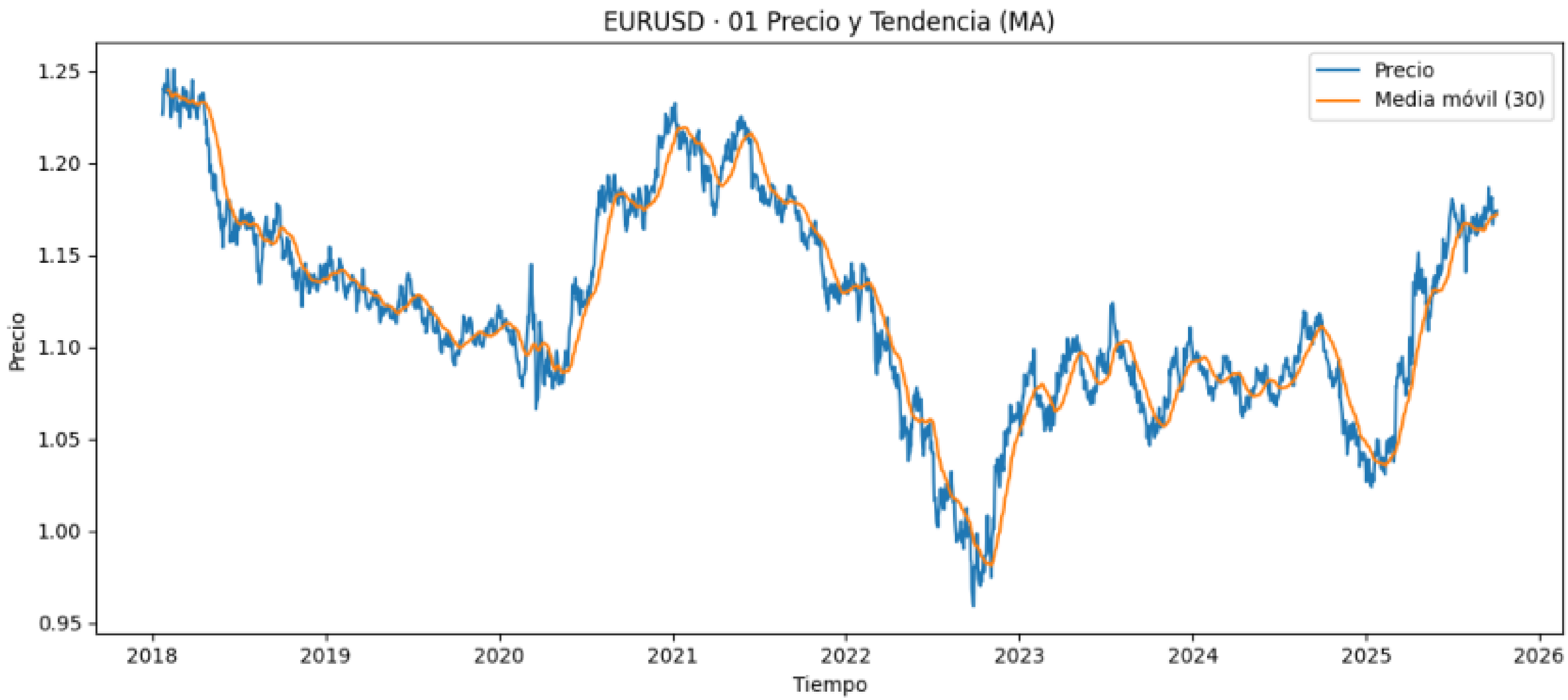
# EURUSD — RESUMEN

| activo | filas | inicio | fin | precio_ultimo | precio_promedio | precio_min | precio_max |
|---|---|---|---|---|---|---|---|
| EURUSD | 2000 | 2018-01-22 00:00:00 | 2025-10-03 00:00:00 | 1.1739 | 1.119501 | 0.95906 | 1.25068 |

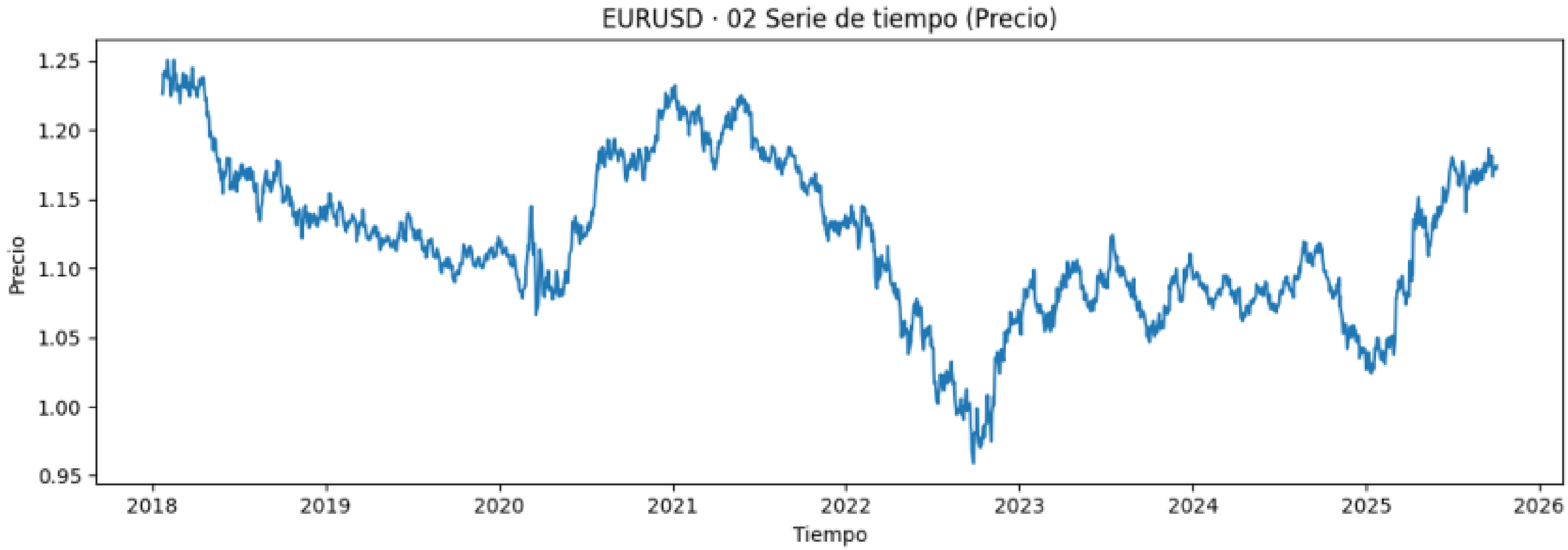
# EURUSD — STATS (log-returns)

| count | mean | std | skew | kurtosis | JB_stat | JB_pvalue | VaR_95 | ES_95 |
|---|---|---|---|---|---|---|---|---|
| 1999.0 | -2.2e-05 | 0.004579 | 0.097993 | 1.714583 | 245.9784 | 0.0 | -0.007311 | -0.009814 |

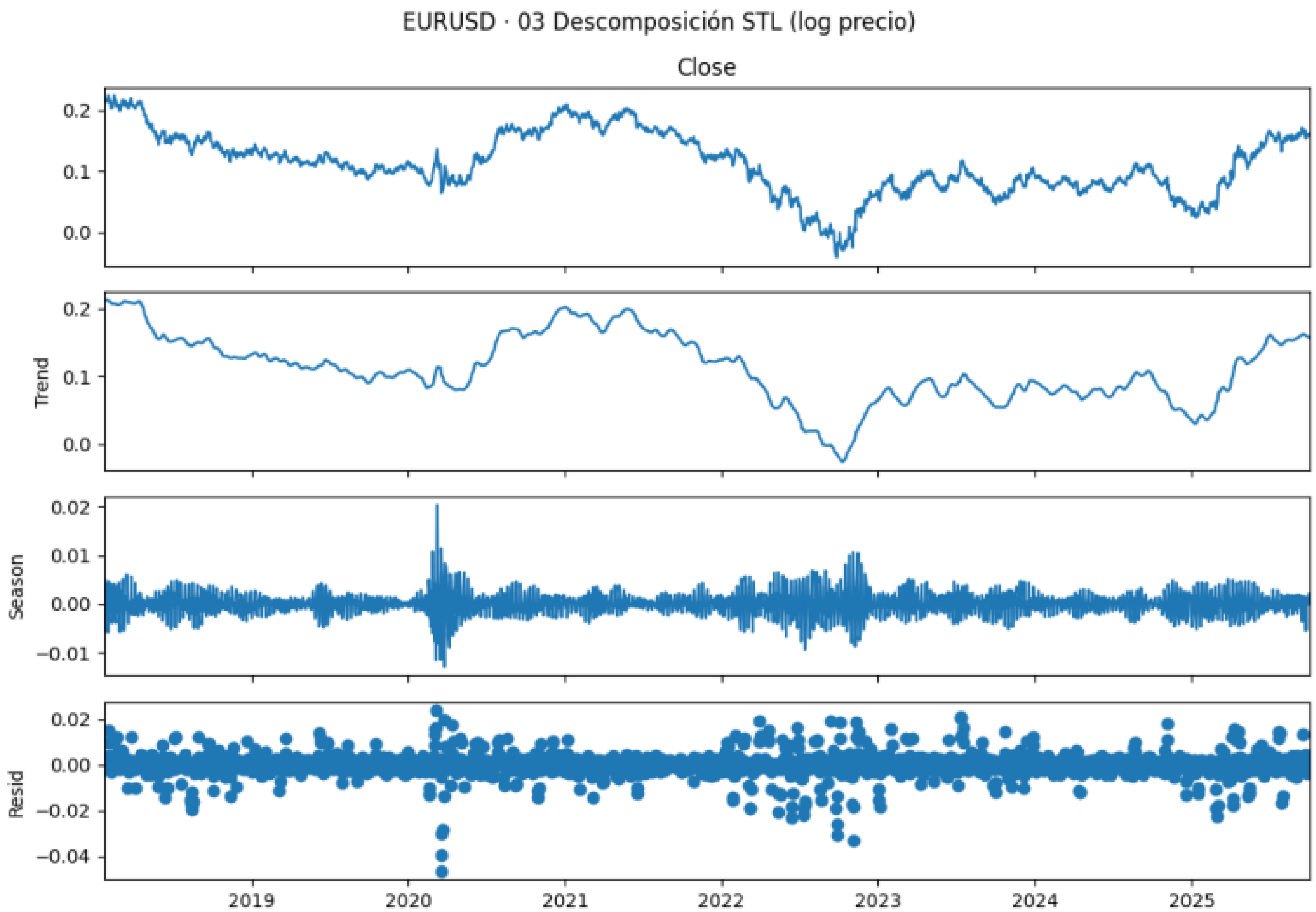
# EURUSD — 01 Precio y Tendencia



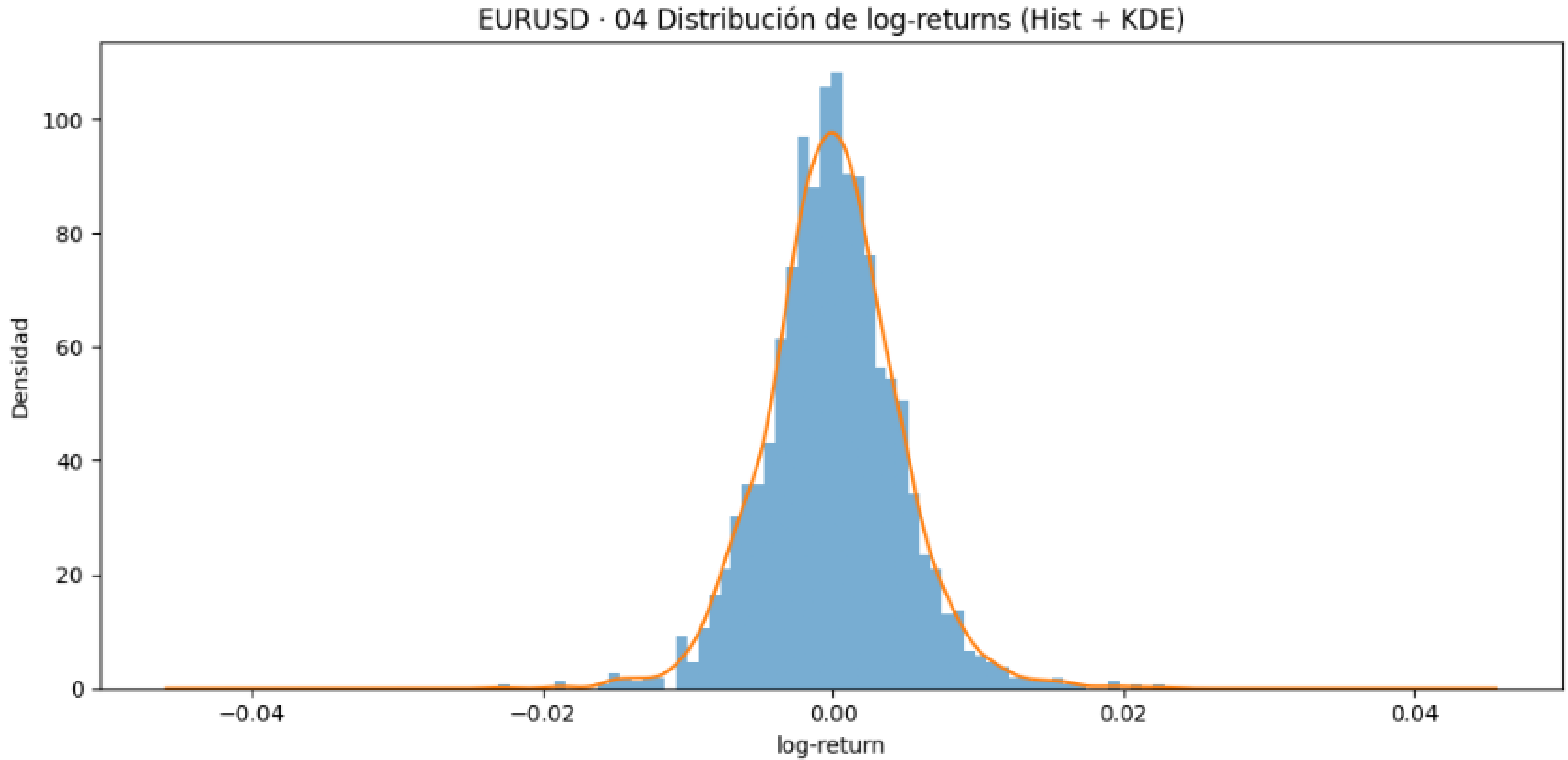
# EURUSD — 02 Serie de Precio



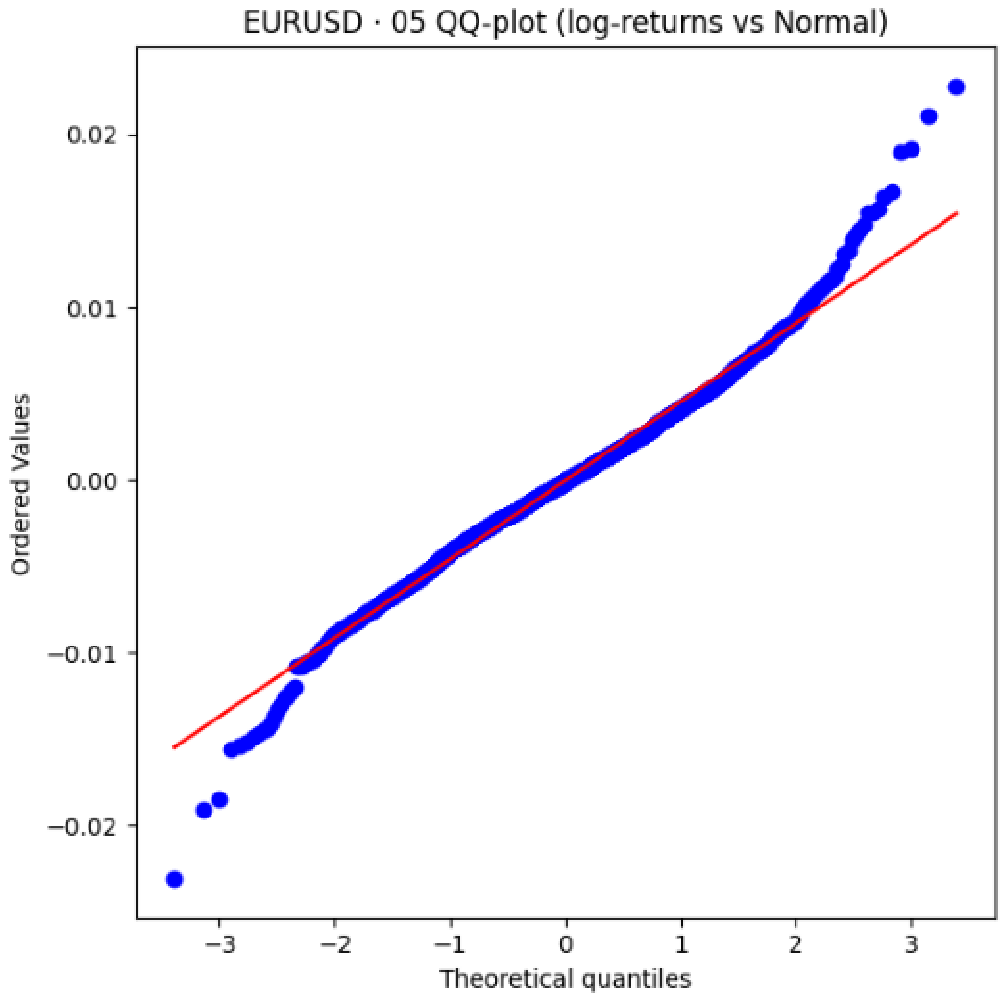
# EURUSD — 03 Descomposición STL



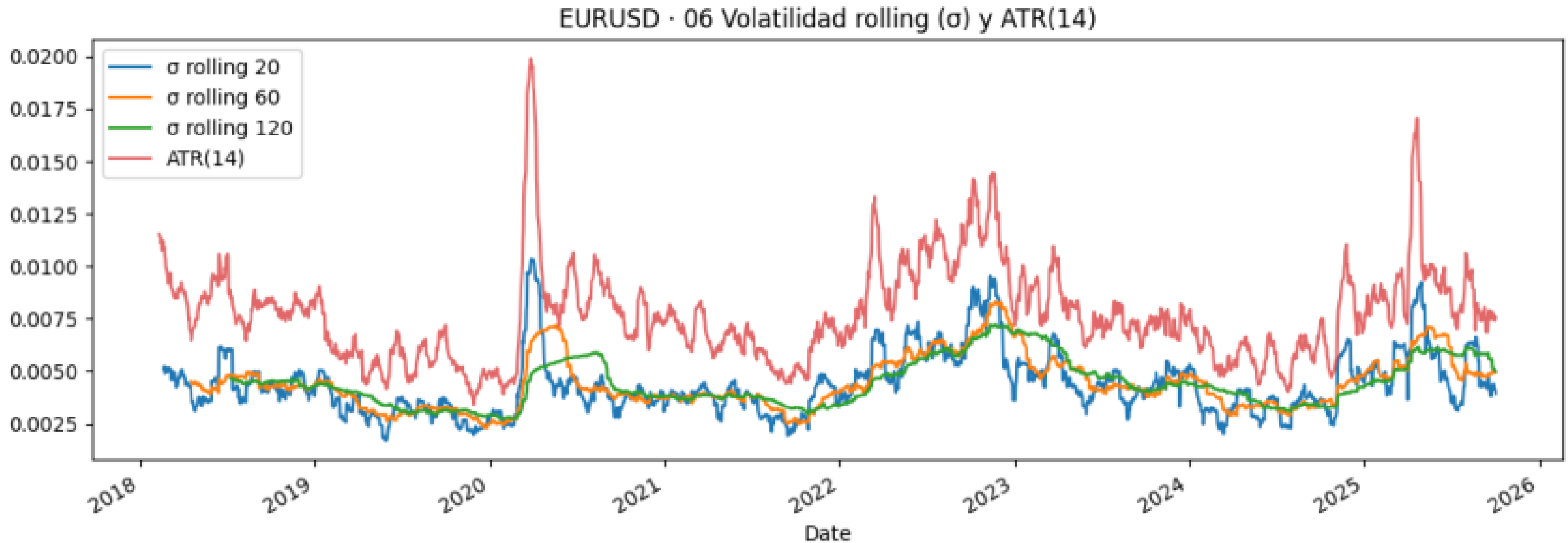
EURUSD — 04 Distribución log-returns (Hist+KDE)



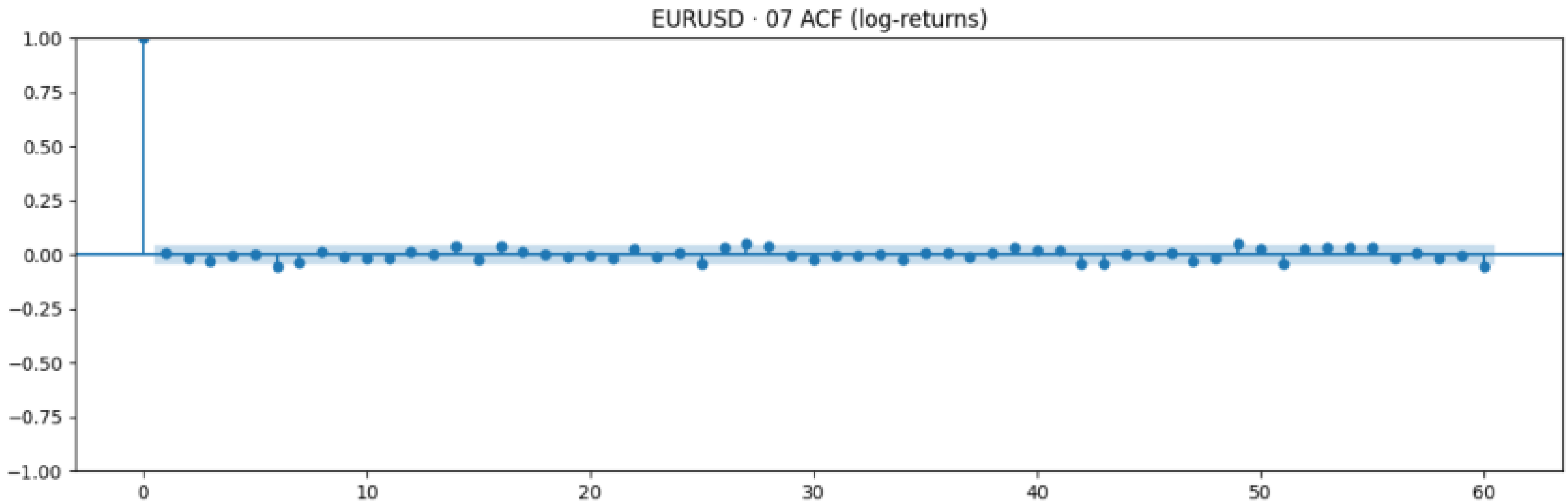
# EURUSD — 05 QQ-plot log-returns



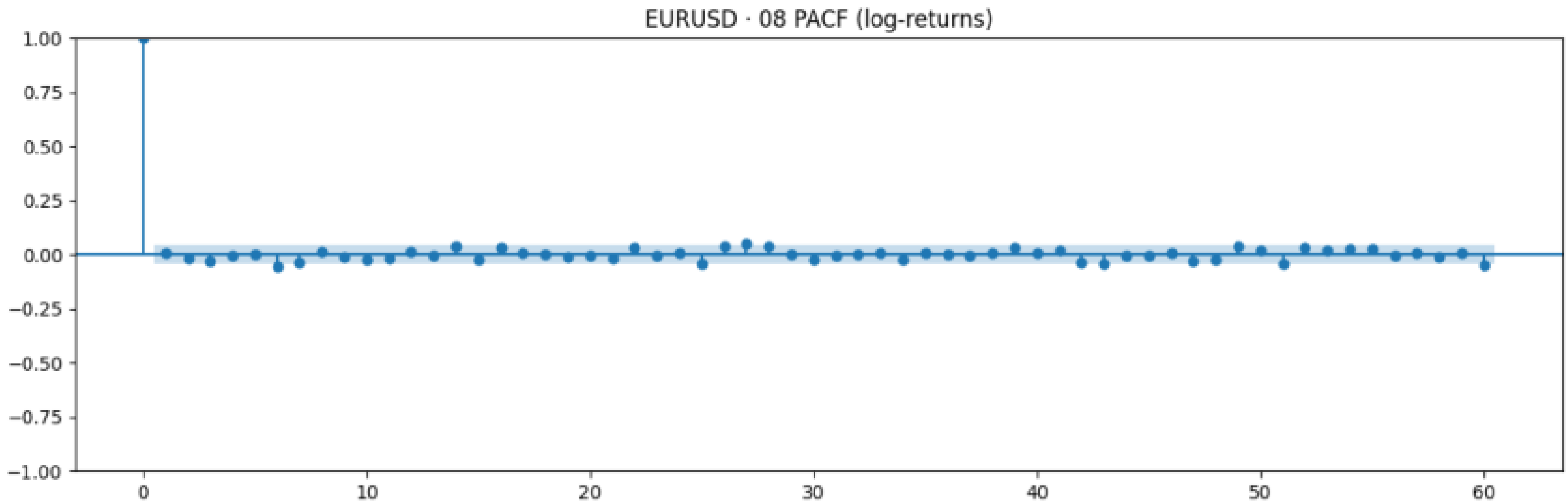
# EURUSD — 06 Volatilidad rolling y ATR



# EURUSD — 07 ACF log-returns



# EURUSD — 08 PACF log-returns



# EURUSD — 09 Curva de drawdown