

# Foreign Exchange Dataset Description

This dataset contains information on foreign exchange rates of 4 different countries in the U.S. Dollar. The data spans from 2018-06-01 to 2024-05-31, with daily readings.

## Key Characteristics:

**Type** : Multivariate time series  
**Number of instances**: 6264 (Daily measurements)  
**Number of Panels** : 4  
**Panels** : Sri Lanka, India , Japan , Singapore  
**Timeframe** : 2018-06-01 to 2024-05-31 ( 6 years)

## Data content:

**Country** : Four different countries considered  
**Date** : Date of the exchange rate (ranging from 2018-06-01 to 2024-05-31).  
**Currency** : Daily exchange rates of the 4 different countries' currencies in terms of the U.S. Dollar.  
**Missing values** : Handled using linear interpolation

## References

Sri Lanka : <https://fred.stlouisfed.org/series/DEXSLUS>  
India : <https://fred.stlouisfed.org/series/DEXINUS>  
Japan : <https://fred.stlouisfed.org/series/DEXJPUS>  
Singapore : <https://fred.stlouisfed.org/series/DEXSIUS>