

Progress Report

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Progress For Stats 4W

Since I wasn't able to find accurate futures data I switched to Forex data, technically still futures data but easier to find. Also Forex tends to be if not similar greater in liquidity. I have 1-minute data for 1 year and so far I have pulled EUR/JPY and EUR/USD data, I am going to try and run similar analysis on both data sets to see how my analysis holds up for different pairs. I chose the EUR because it is one of the main trading currencies and then I paired it with USD and JPY data because the trading hours are different for both of those currencies and they both differ from EUR trading hours. The EUR, USD, and JPY trading hours are considered the main three trading hours and they overlap the least. I am hoping to predict future "prices", they're really just foreign exchange rates (hence FOReign-EXchange), of the currency pairs using variables/indicators created using previous data. So far I have found my data, plotted it, and created one indicator, the simple moving average (SMA). I am hoping to create more indicators including exponentially-weighted average (EMA), the Directional Movement Index, and other indicators.

Including Plots

Here is a sample of how SMA compares to my data

