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METU Dept. Of Business Administration BA4318 Spring 2019

Homework #3 Report

By using USD-TRY Trade Rate dataset, I looked stationarity and several methods to find the best estimation for future rates. Although I could not find all methods, moving average gave better results.
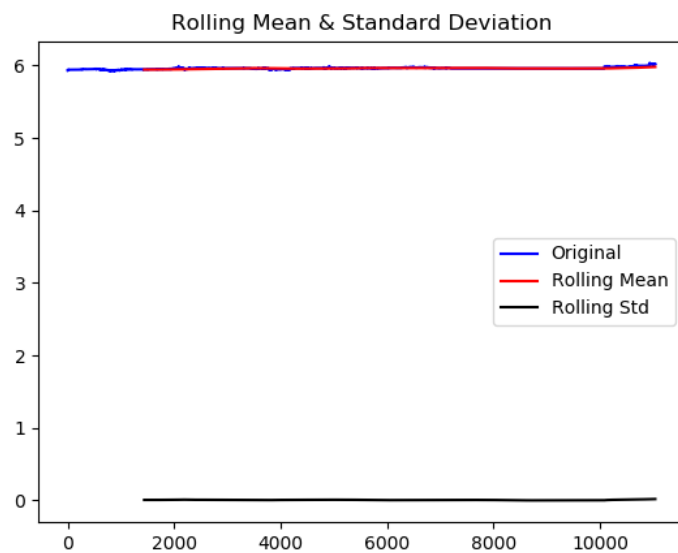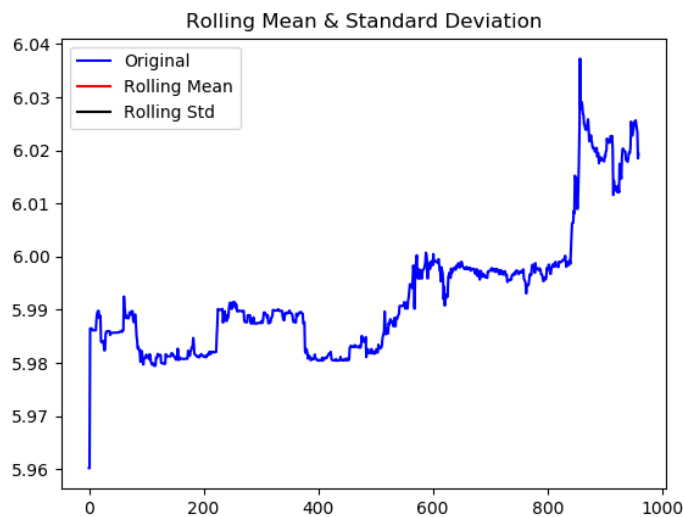

Table1: 1-a for entire period
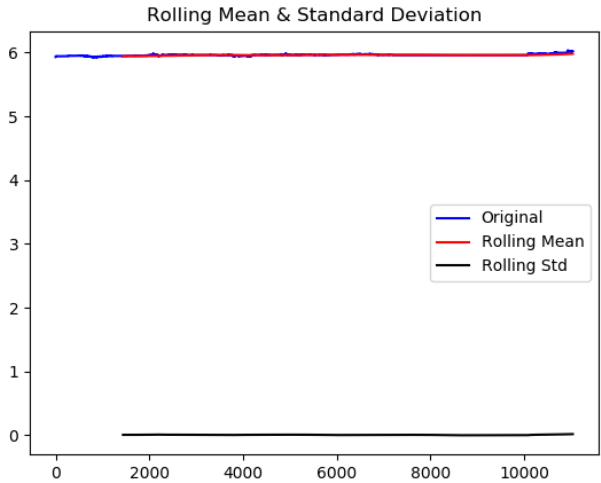

Table2: 1-a for May 6 only
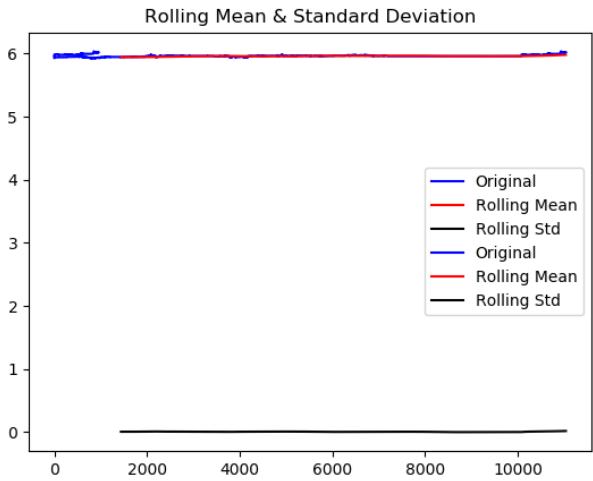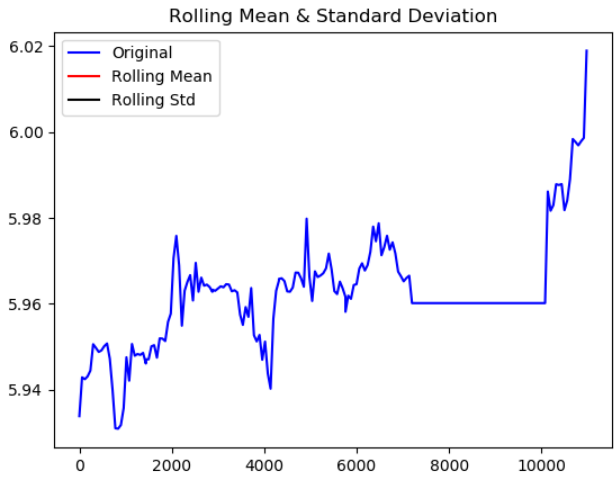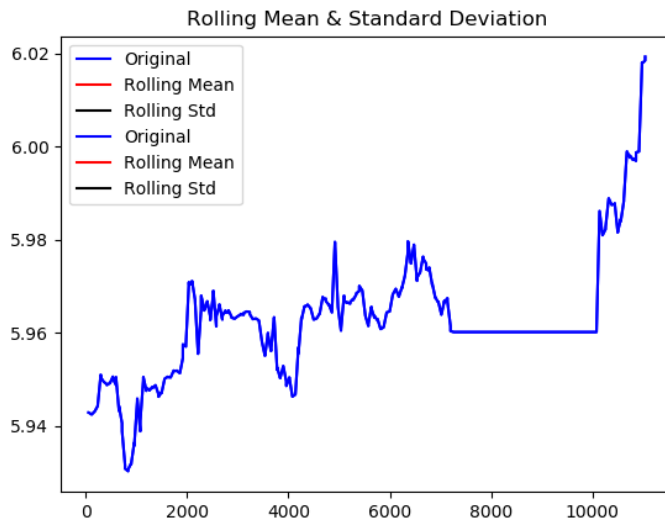
Table3: 1-c for all periods

Table4: 1-c for all periods + May 6

2-a End of Hour values only

2-c End of Hour values + discarding rows with no trading data