## Evaluating EUR/USD Trends Through Time-Series Analysis

超五百

■ ■ X ■ EUR/USD - 1,35379 - 00:0

Gold, spot - 1.276,820 - 23:00:00 13
Gold, spot (Bid), 1 minute, # 159 / 300, Logarit

EUR/USD (Bid), Ticks, # 300 / 300

Jamie Stephens Metis 14 May 2021

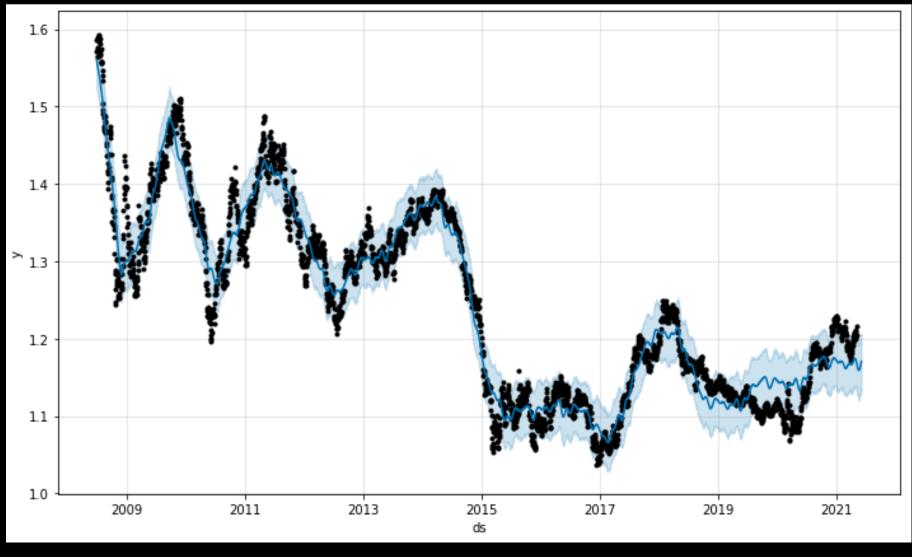
## Context

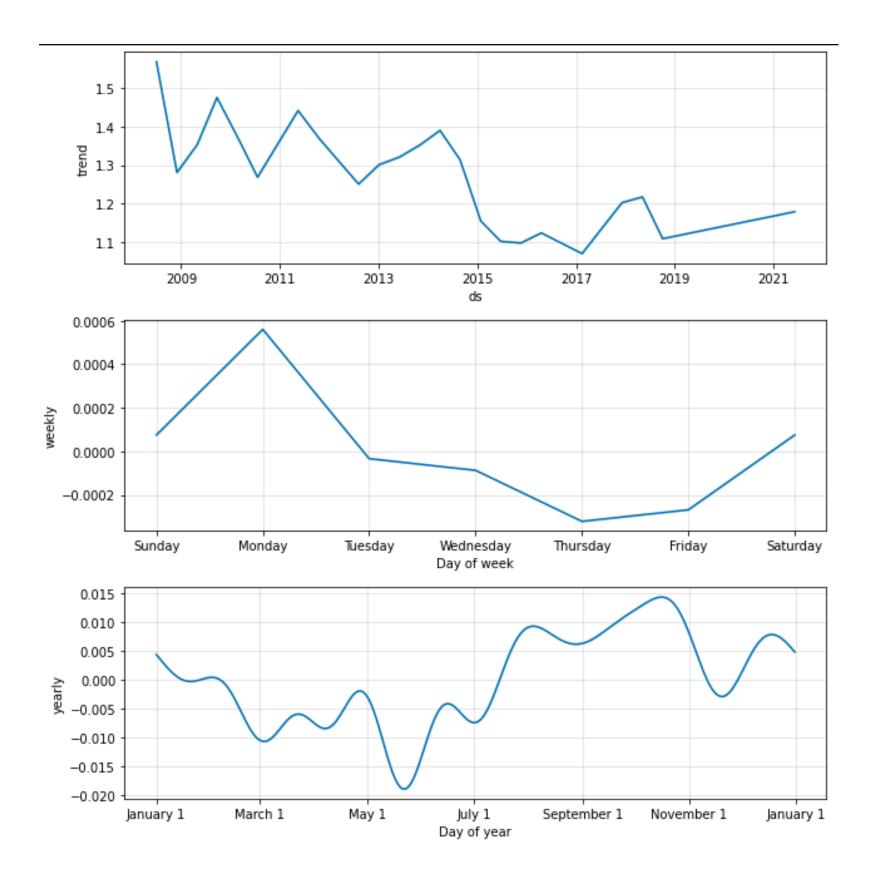
## CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (APR 2006 – APR 2021)

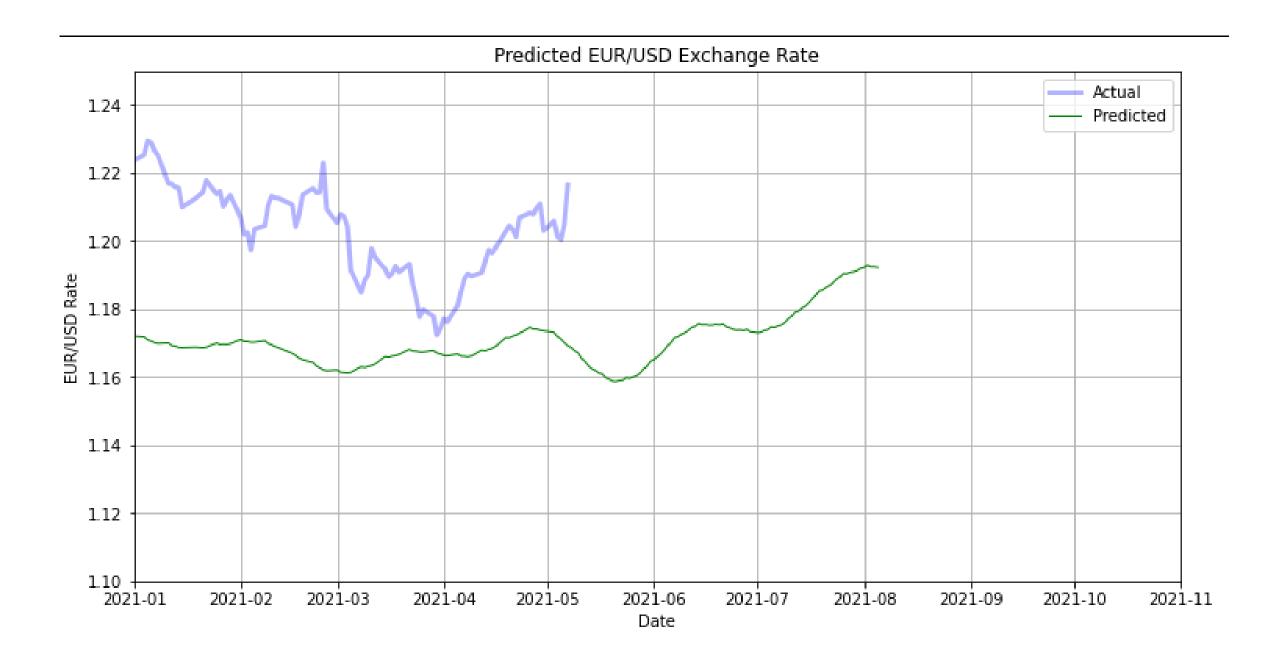


- Interested parties
- EUR/USD currency pairing
- Time frame chosen

## Facebook Prophet 15



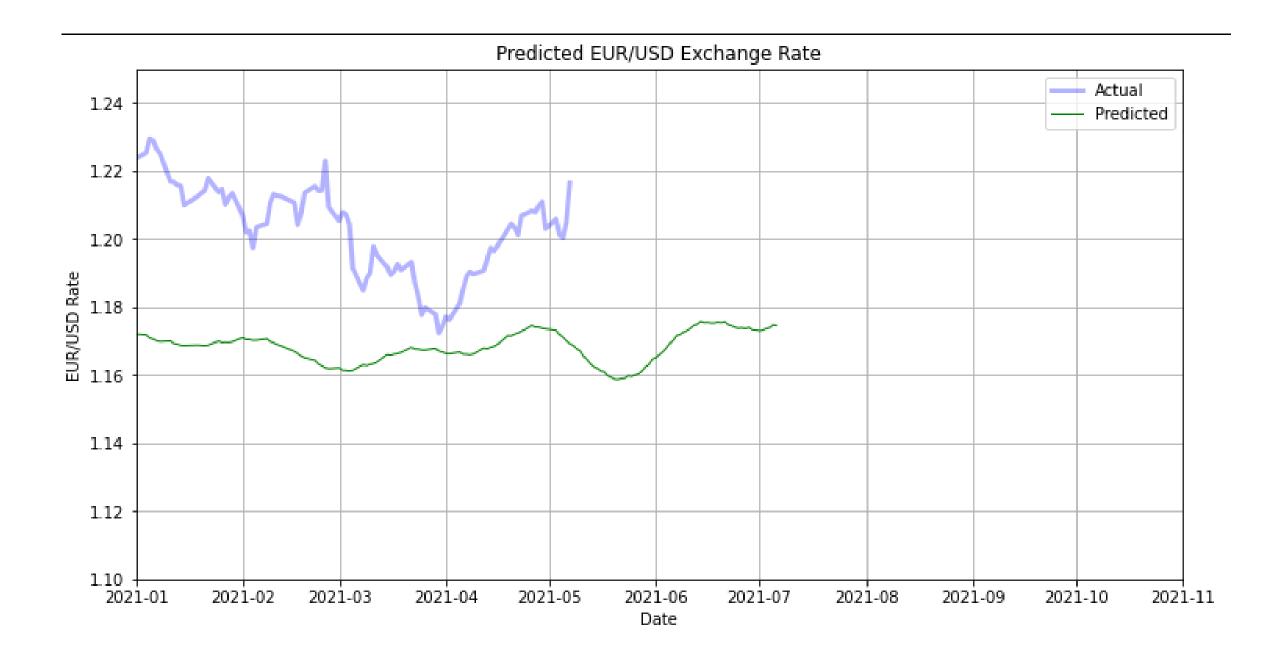




MAE: 0.036

R-Squared: 0.28

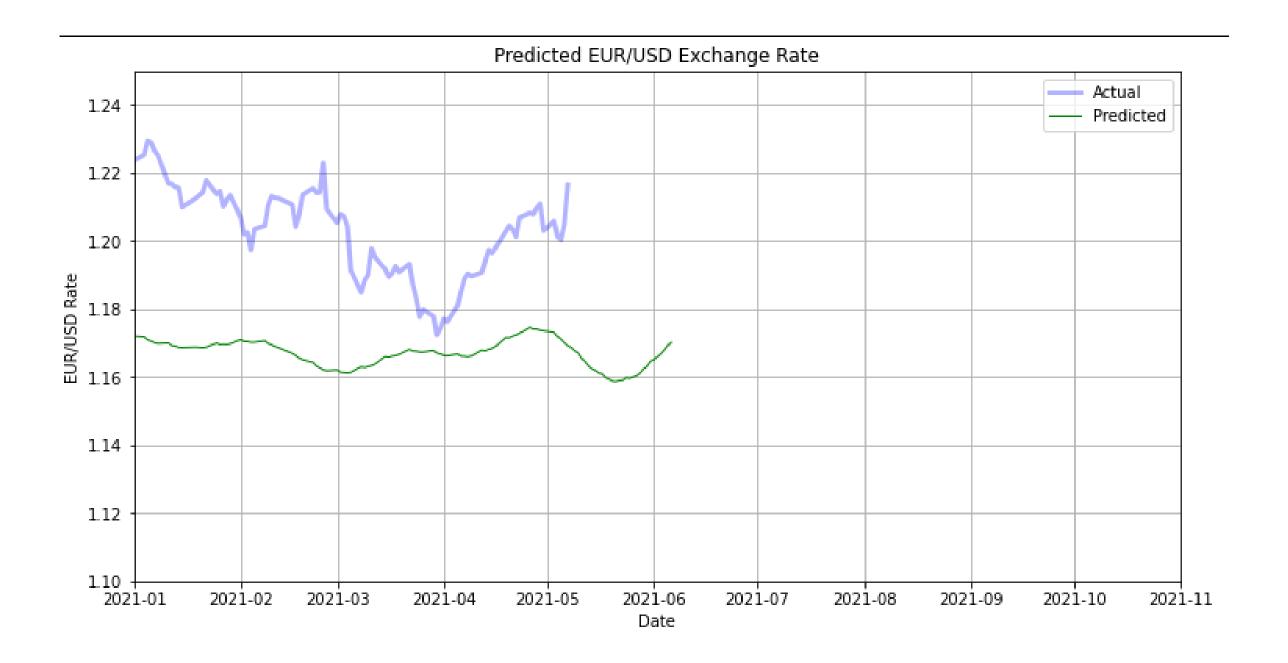
90-Day Prediction



MAE: 0.035

R-Squared: 0.41

60-Day Prediction



MAE: 0.033

R-Squared: 0.6736

30-Day Prediction

