

Evaluating EUR/USD Trends Through Time-Series Analysis

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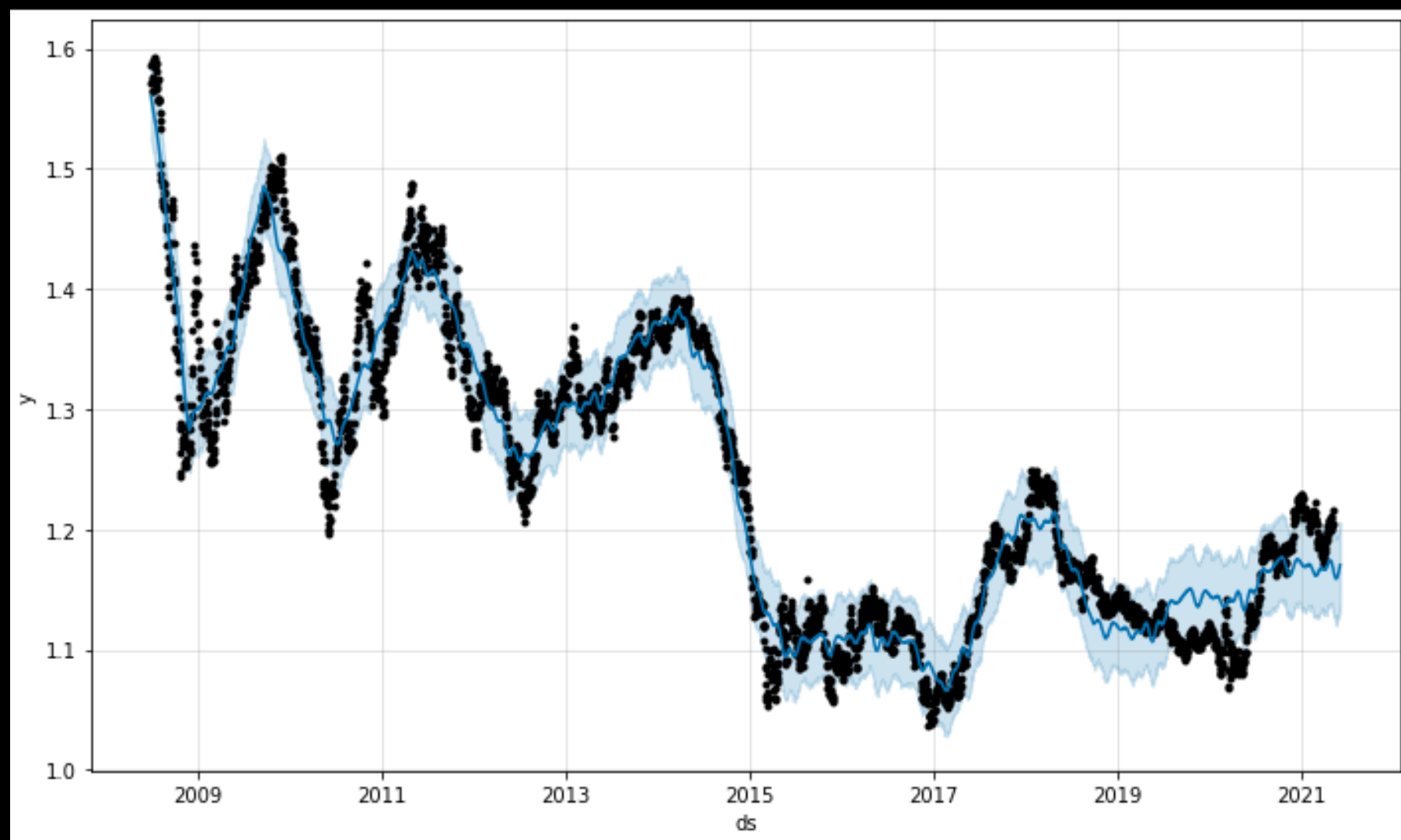
Context

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

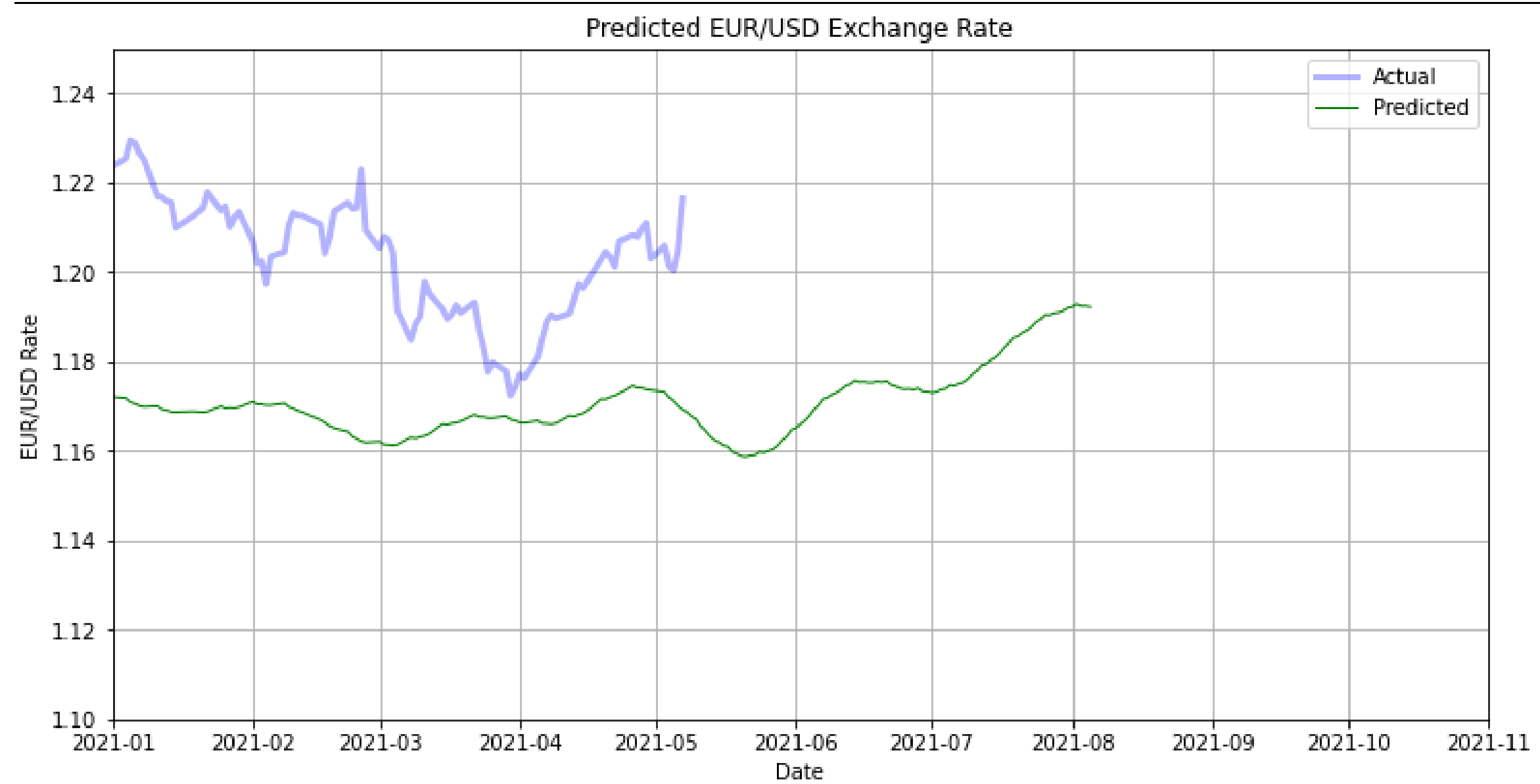


- Interested parties
- EUR/USD currency pairing
- Time frame chosen

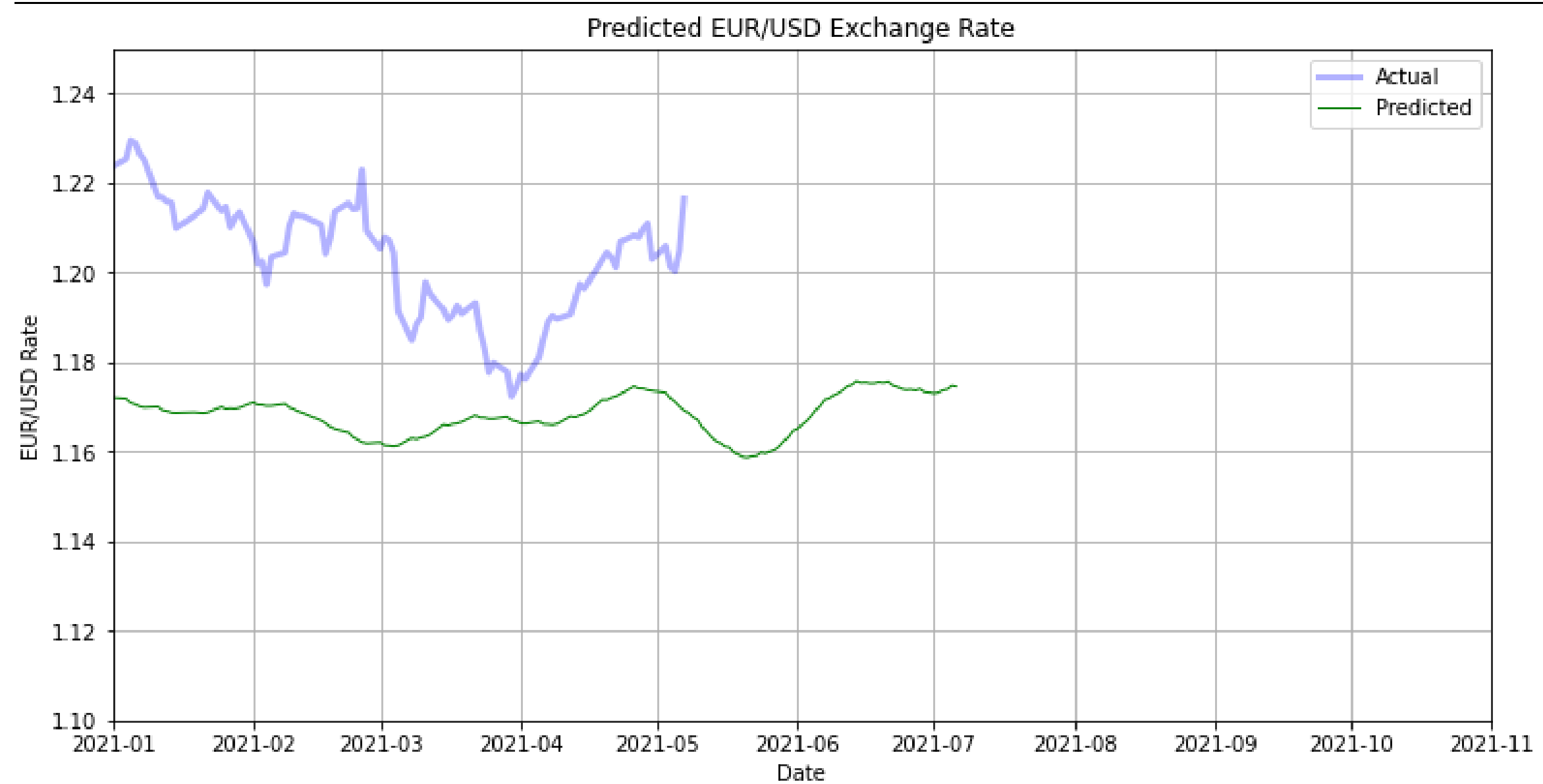
Facebook Prophet



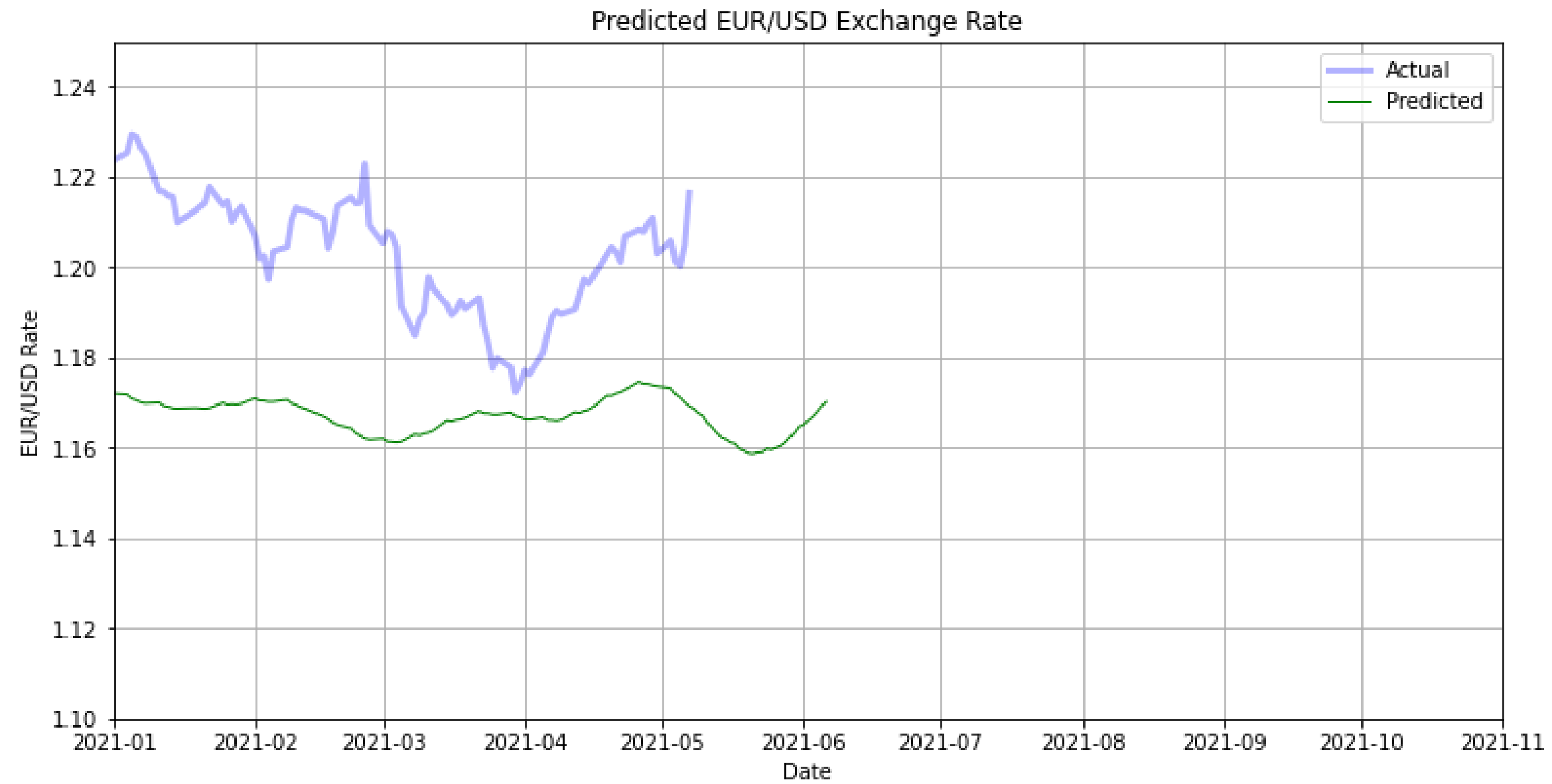




MAE: 0.036
R-Squared: 0.28
90-Day Prediction



MAE: 0.035
R-Squared: 0.41
60-Day Prediction



MAE: 0.033
R-Squared: 0.6736
30-Day Prediction

Conclusions

