Evaluating EUR/USD Trends Through Time-Series Analysis

超五百

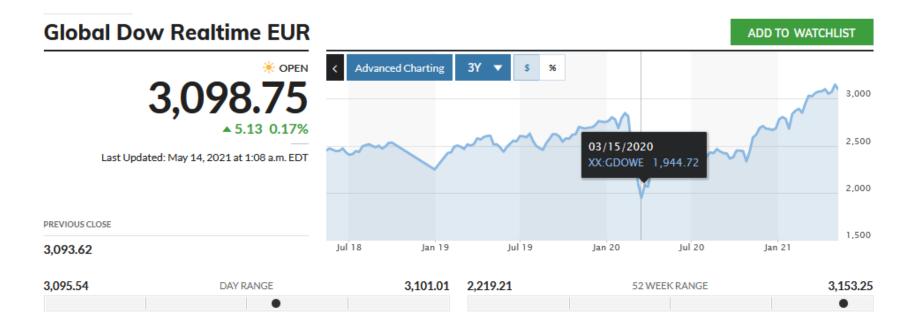
■ ■ X ■ EUR/USD - 1,35379 - 00:0

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

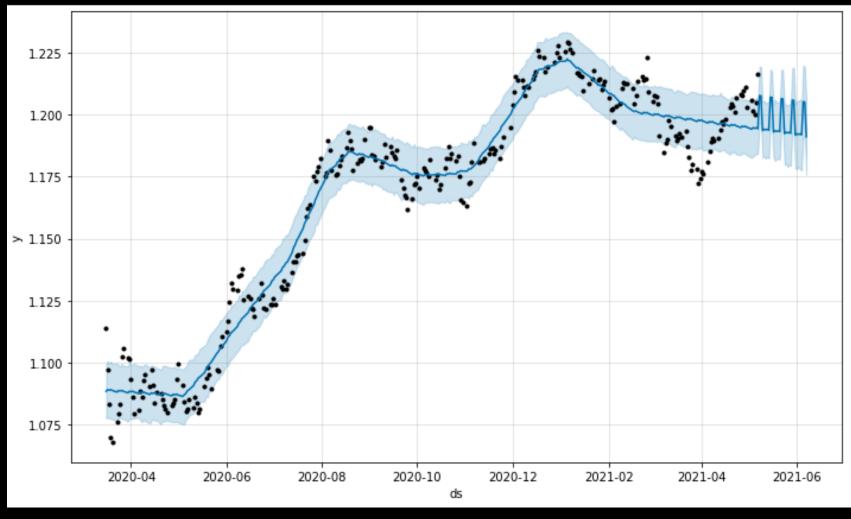


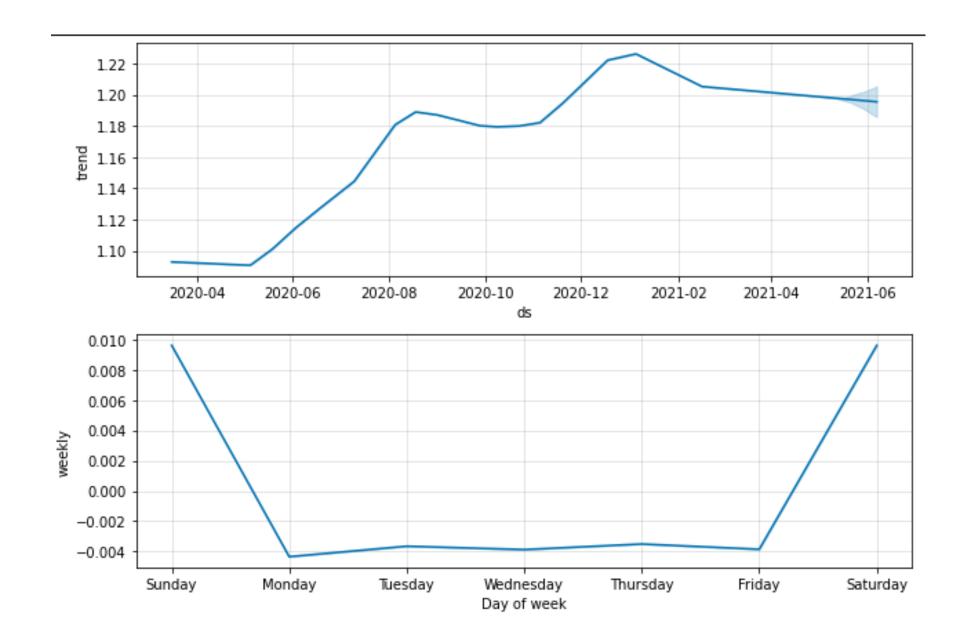


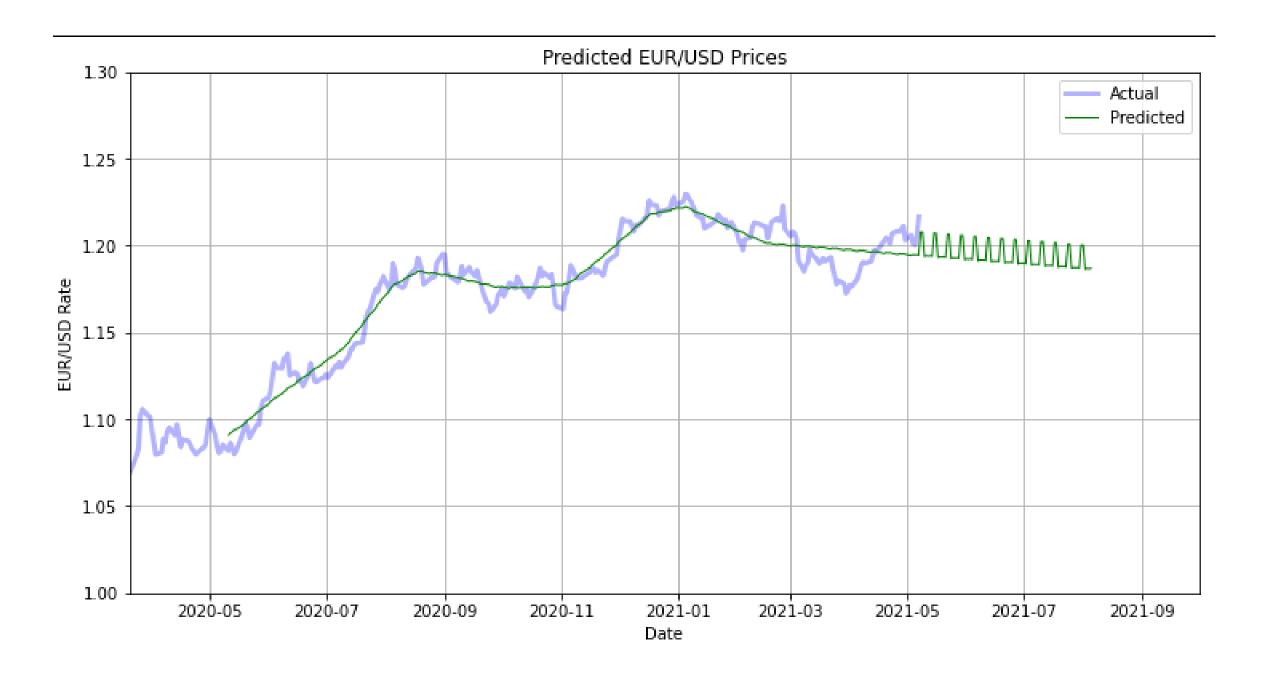
Context

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

Facebook Prophet 1225 1225



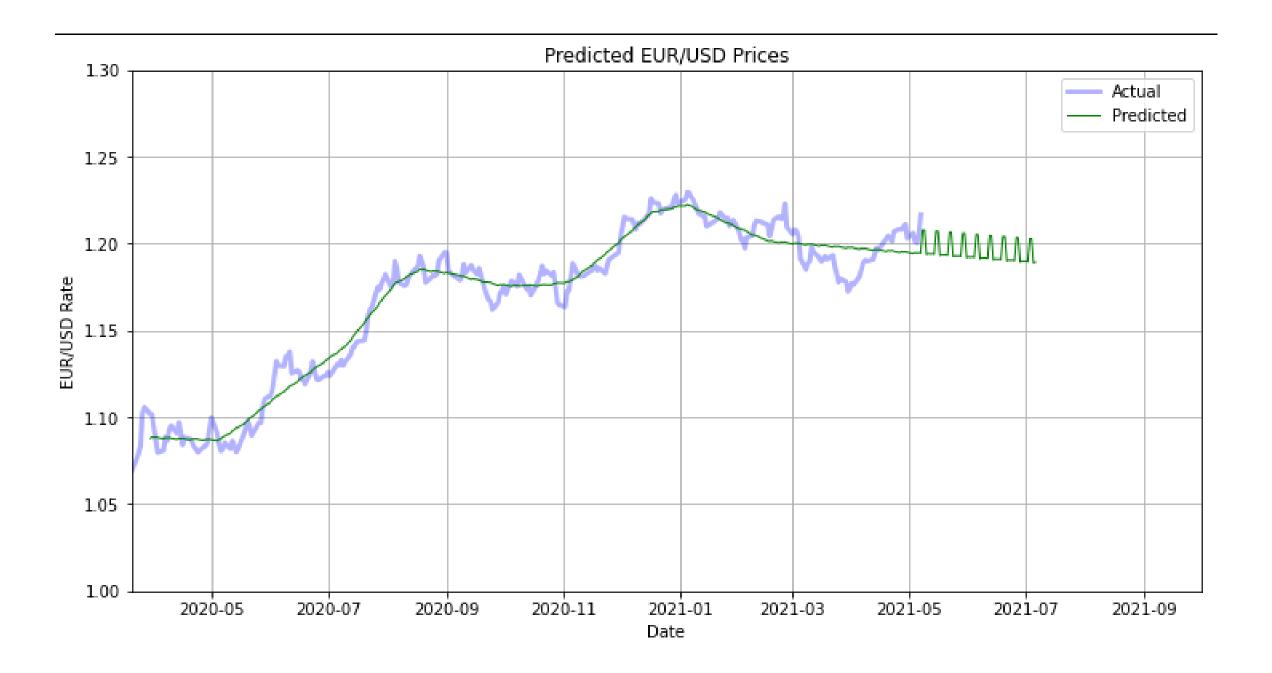




MAE: 0.037

R-Squared: 0.38

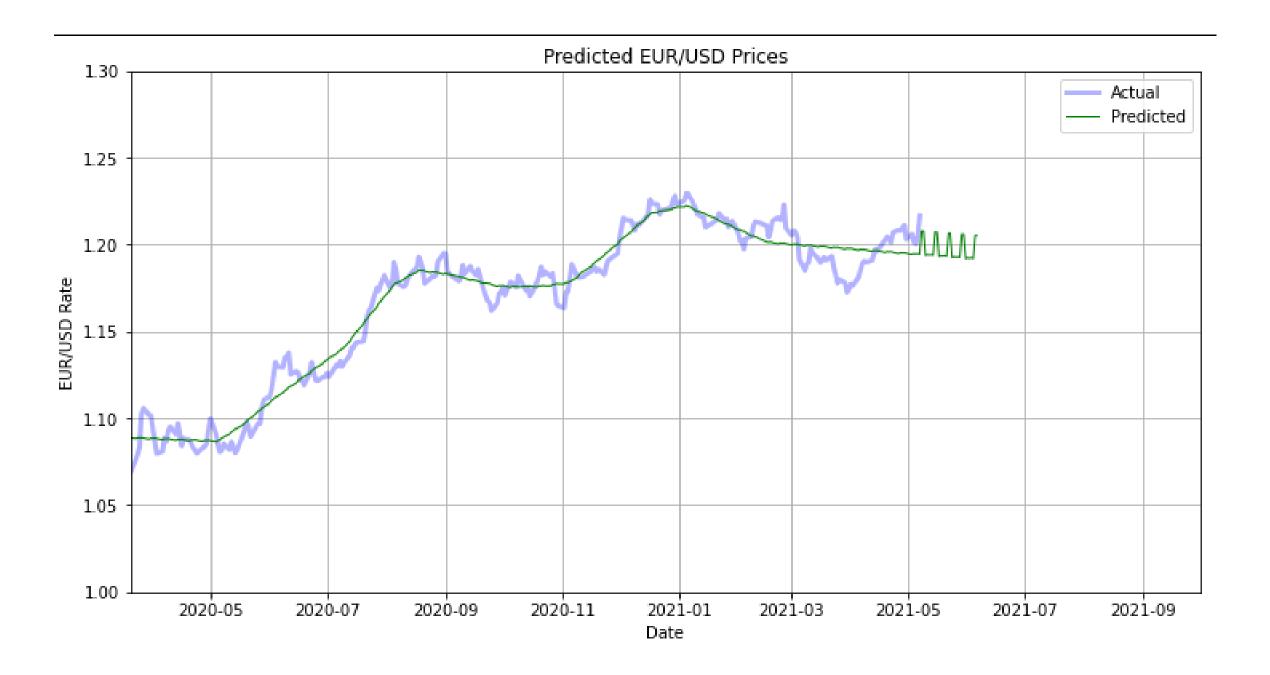
90-Day Prediction



MAE: 0.031

R-Squared: 0.52

60-Day Prediction



MAE: 0.020

R-Squared: 0.75

30-Day Prediction

