



Temporal Dynamics and Volatility Analysis of the PHP–USD Exchange Rate

Baul, K.L., Cañete, M.C., Galarío, A., Lapad, G.M., Panilag, A.J., Ramirez, G.M.

Abstract

This study examines the temporal behaviour, volatility, and structural shift of the PHP–USD exchange rate from 2010–2024, revealing how the peso’s strength responds to domestic policies, global trends, and major economic events. It highlights the exchange rate as a dynamic indicator of national economic stability rather than an isolated metric.