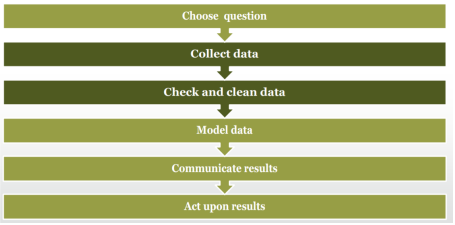
Cleaning data

December 15, 2017



- Data: Weekly Average Exchange Rates from December 1998 to December 2017
- Source: oanda.com
- Size of table : 1240 x 4 columns
- Col[0]= Week(1,2,3,4)
- Col[1]= Month-Year(i.e may 2002)
- Col[2]= Bid (Bid is the price a buyer is willing to pay for a security)
- Col[3]= Ask (Ask is the price a seller is willing to accept for a security)

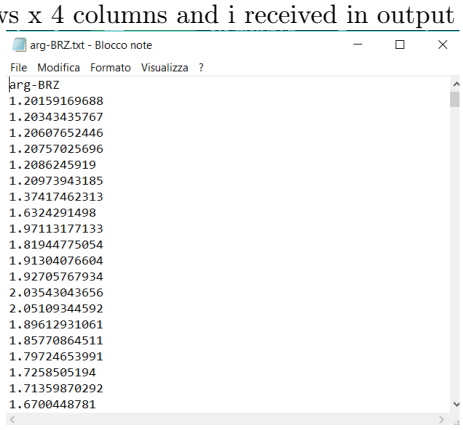
0.1 First step : Download

I downloaded all currency exchanges for the g20 country against GBP(i.e. euro->gbp jpy->gbp aud->gbp)

0.2 Second step : Clean all files downloaded

I had 16 files(are 16 because in the g20 group there is france italy and germany where the currency is euro and also there is one member called european union that ... i dont know what it does)

Using a py script called CLEANING.PY i gave in input a file formed by 993+spaces between rows x 4 columns and i received in output something like this :



Basically i removed space i removed the time that i saved in one different file and i calculated an average between bid and ask.

0.3 Third step : Creation of a complete matrix

I wrote another py script called completeMatrix.py that i used to create all possible currency pair. Remembering that the currency were 16 , I had in output a matrix with 16x16 column and 994 rows