Project Title Web Application Forecasting For Foreign Exchange Market

Student Name Ms. Juthaporn Lay-ngern ID 115810905113-1

Mr. Arthit Chueahom ID 115810905122-2

Co-Advisor Dr.Pichate Kunakornvong

Year 2018

Abstract

This research aims to develop a model to predict the Dollar fluctuations for business investment and national economic development. The Times Series Analysis with three data mining techniques; K-nearest Neighbors, Decision Tree and Artificial Neural Network are used in this study. The foreign currency exchange rates of USD THB CHF and JPY between 2010 – 2018 in total 108 months are collected. The best fit model to predict the foreign currency exchange rates is K-nearest Neighbors. The average relative error between USD and THB is 0.55%, USD and CHF is 0.54% and USD and JPY is 0.72%.

Keywords: prediction, forecasting foreign currency exchange rate, average

relative error