**ABSTRACT:**

The foreign exchange market is the backbone of international trade and global investing. Predicting the foreign exchange rate gives the investor an extra edge in making their investment in a better way. In today's global economy, accuracy in forecasting the foreign exchange rate or at least predicting the trend correctly is of crucial importance for any future investment. Forecasting the foreign exchange rate in an accurate way is really important so that we do not provide a false information to the investors. Forecasting exchange rate returns is of great interest to both academics and business investors. Predicting currency exchange rates and processing time series information is often a significant issue in the economic market. We predict the exchange rate between world’s top traded currencies such as USD/EUR, USD/JPY, USD/AUD, and USD/INR from data, 20 years till April 2019.

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