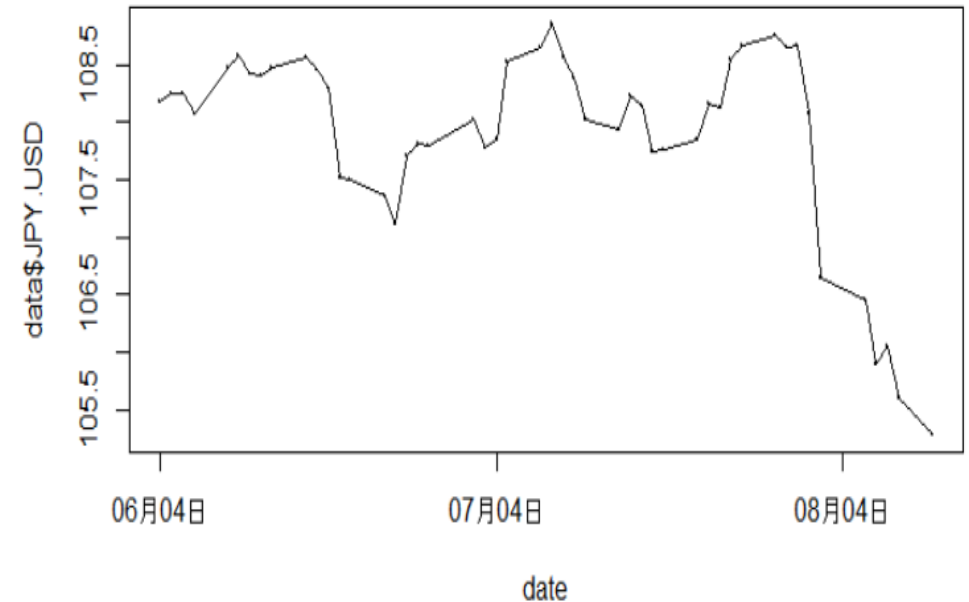


為替相場の日平均値の予測

実際に f_x やる人は何を見ているのか

- 曜日
- 前日のレート
- 前日までの増減
- 経済情報等



上3つの要素を学習要素として決定木(random forest)を用いて回帰して予測する

為替の日平均の情報入手源

THE UNIVERSITY OF BRITISH COLUMBIA
Sauder School of Business
PACIFIC Exchange Rate Service

Trade-Weighted FX Indices: Thu, 2019/09/05				
CAD	USD	EUR	GBP	JPY
+0.2%	-0.2%	-0.1%	+0.9%	-0.7%

click on image for detailed information

A service for academic research and teaching provided by Prof. Werner Antweiler at UBC's Sauder School of Business

DATABASE RETRIEVAL SYSTEM (v2.15)

CURRENCIES	TIME PERIOD	OUTPUT OPTIONS
<p><u>Base Currency</u> (choose one; most popular choices appear at the top)</p> <p>U.S. Dollars</p> <p><u>Target Currencies</u> (choose one or more)</p> <ul style="list-style-type: none"> U.S. Dollars Canadian Dollars European Euros British Pounds Japanese Yen top 10 currencies 3 precious metals Algerian Dinar <p>Note: some browsers require that you hold the Ctrl key or Shift key pressed while making multiple selections.</p>	<p><u>Choose Time Horizon</u> Last 28 Days</p> <p>To use start and end date, select "Exact Time Period" in the "Choose Time Horizon" menu.</p> <p><u>Start Date</u> 1 Jan 2018</p> <p><u>End Date</u> 31 Dec 2019</p> <p><u>Data Frequency</u> daily (max. 4 years)</p> <p><u>Notation</u> Volume Notation</p>	<p><u>Table Style</u> Microsoft Excel</p> <p><u>Table Transposition</u> Time / Currency</p> <p><input type="checkbox"/> Remember this selection</p> <p>Reset Retrieve Data</p> <p><u>Customization</u> I have customized a retrieval request. Obtain my customized FX page.</p>

For research purposes you can retrieve time series for the 17 currencies that have converted to the Euro, indicated by a euro sign (€) behind the currency name. Prior to euro adoption these are historical series, and following euro adoption these are pseudo rates imputed by applying the euro locking rate to the current euro exchange rate. Pre-1999 data for the euro are the official ECU basket rates, not imputed pseudo rates.

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 The Pacific Exchange Rate Service is located in Vancouver, Canada.
[Pacific Home Page](#) | [About this service](#) | [Contact Pacific](#)

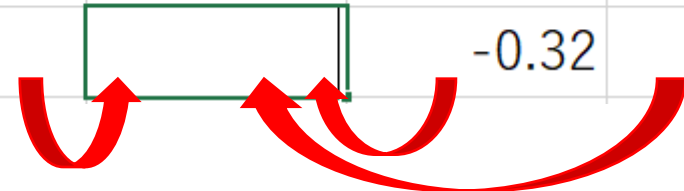


<http://fx.sauder.ubc.ca/data.html>

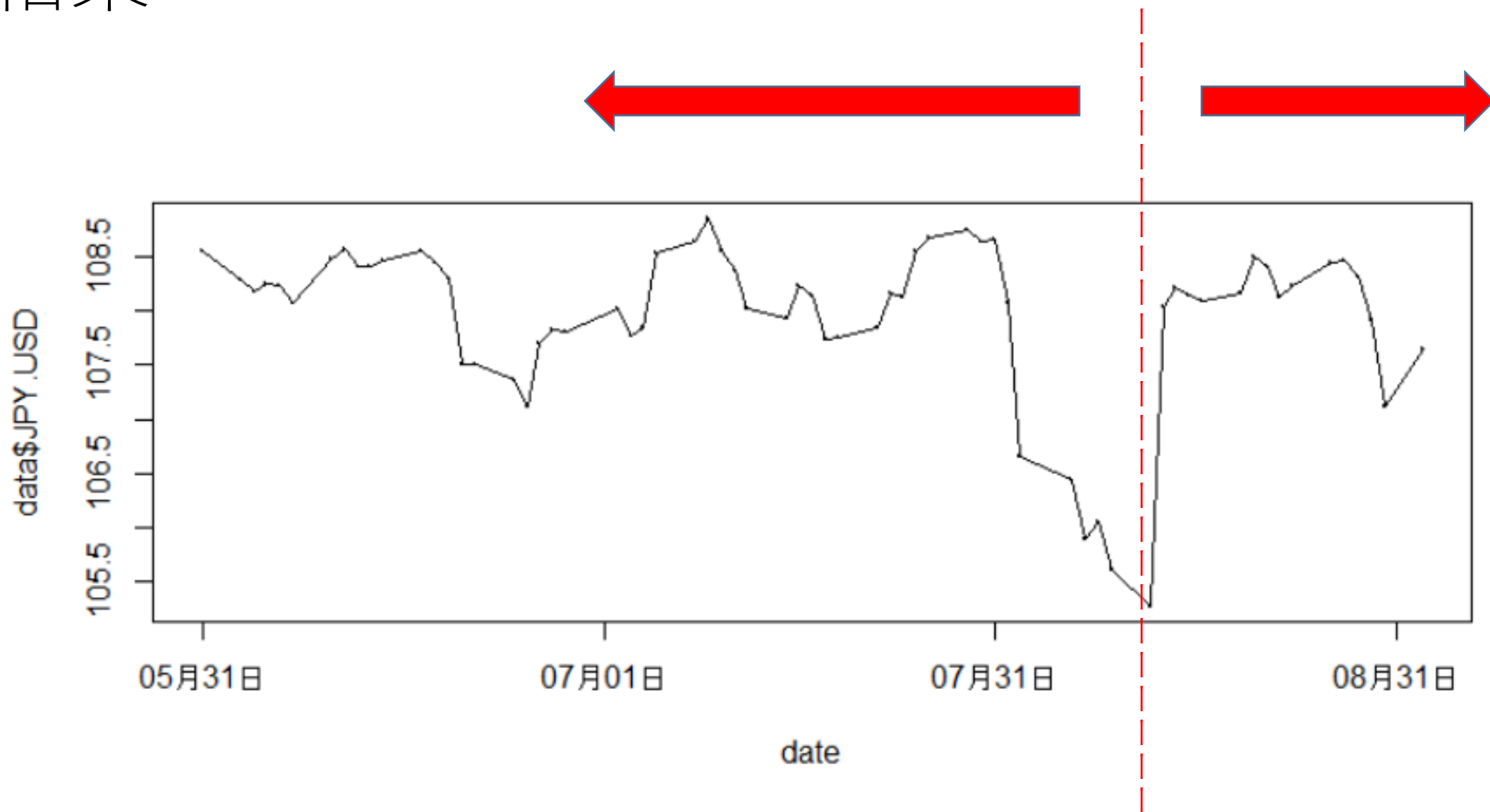
日平均の情報を元に

date	Wdy	JPY/USD	前日差	前日
2019/6/4	Tue	108.18	-0.28	108.28
2019/6/5	Wed	108.25	-0.1	108.18
2019/6/6	Thu	108.24	0.07	108.25
2019/6/7	Fri	108.08	-0.01	108.24
2019/6/10	Mon	108.48	-0.16	108.08
2019/6/11	Tue	108.57	0.4	108.48
2019/6/12	Wed	108.42	0.09	108.57
2019/6/13	Thu	108.41	-0.15	108.42
2019/6/14	Fri	108.47	-0.01	108.41
2019/6/17	Mon	108.56	0.06	108.47
2019/6/18	Tue	108.45	0.09	108.56
2019/6/19	Wed	108.3	-0.11	108.45
2019/6/20	Thu	107.51	-0.15	108.3
2019/6/21	Fri	107.5	-0.79	107.51

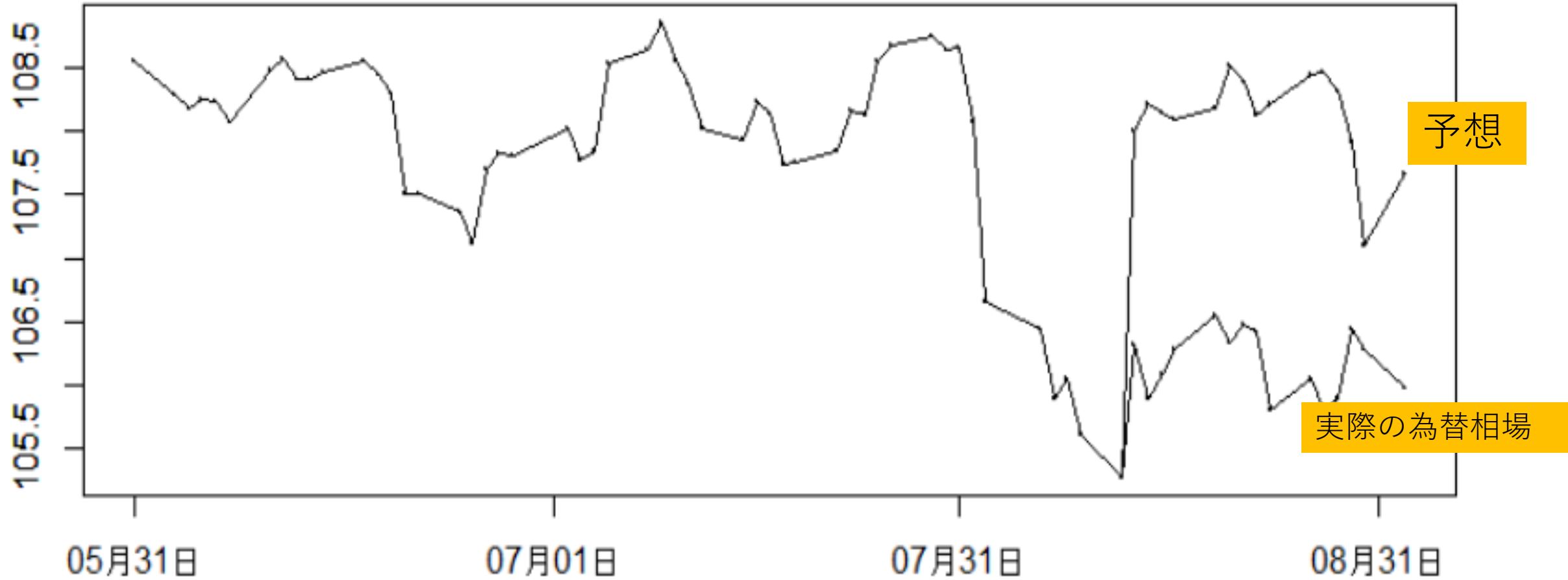
2019/8/9	Fri	105.6	0.16	106.06
2019/8/12	Mon	105.28	-0.46	105.6
2019/8/13	Tue		-0.32	105.28



結果



実際の為替相場との比較



反省

- ・ 学習させるデータ数の少なさが結果の正確性の悪さにつながったのではないか
- ・ そもそも為替相場はそんなに簡単に予想するものではないのではないか