

Research on the HOLT-Winter method and its application in forecasting exchange rate data analysis

Trinh Hong Nhung

Abstract: This topic aims to examine the necessity of using the HOLT-Winter method in forecasting exchange rates, with the goal of building an analysis system based on theory combined with empirical evidence. Through research, we will apply the HOLT-Winter method to process data and predict fluctuations in exchange rates. The expected results of this topic not only provide an effective solution to practical problems but also contribute to specialized knowledge in time series data analysis.

Keywords: HOLT-Winter, Data Analysis, Exchange Rate Forecasting, Forecasting Method, Time Series Data