

REFERENCES

- [1] Ahmed, F., & Keya, J. A. (2019). The Time Series Analysis for Predicting the Exchange Rate of USD to BDT. *International Journal of Academic Research in Business, Arts and Science*, 1(2), 282-294.
- [2] Alam, M. J. (2012). Forecasting the BDT/USD Exchange Rate using Autoregressive Model. *Global Journal of Management and Business Research*, 12(19).
- [3] Andreou, A. S., Georgpoulos, E. F., & Likothanassis, S. D. (2002). Exchange-Rates Forecasting: A hybrid Algorithm Based on Genetically Optimized Adaptative Neural Networks. *Computational Economics*, 20, 191-210.
- [4] Chinn, M., & Meese, D. (1995). Banking on currency forecasts: how predictable is the change in money? *Journal of International Economics*, 38, 161-178.
- [5] Chowdhury, T. U., & Islam, M. S. (2021). ARIMA Time Series Analysis in Forecasting Daily Stock Price of Chittagong Stock Exchange (CSE). *International Journal of Research and Innovation in Social Science*, 5(6), 214-233.
- [6] Dunis, D. L., & Chen, Y. X. (2006). Alternative volatility models for risk management and trading: Application to the EUR/USD and USD/JPY rates. *Derivatives Use, Trading & Regulation*, 11(2), 126-156. DOI: <https://doi.org/10.1057/palgrave.dutr.1840013>
- [7] Goldberg, M. D., & Frydman, R. (1996). Empirical Exchange Rate Models and Shifts in the Cointegrating Vector. *Structural Change and Economics Dynamics*, 7, 55-78.
- [8] Hwang, J.K. (2001). Dynamic Forecasting of Monetary Exchange Rate Models: Evidence from Cointegration. *International Advance in Economic Research*, 7, 51-64.
- [9] Khashei, M., & Mahdavi Sharif, B. (2020). A Kalman filter-based hybridization model of statistical and intelligent approaches for exchange rate forecasting. *Journal of Modelling in Management*, ahead of print, DOI: <https://doi.org/10.1108/JM2-12-2019-0277>
- [10] Kilian, L., & Taylor, M. P. (2001). *Why is it so difficult to beat the random walk forecast of exchange rates?* Working Papers, Research Seminar in International Economics, University of Michigan, Nr. 464.
- [11] MacDonald, R., & Marsh, I. W. (1994). Combining exchange rate forecasts: What is the optimal consensus measure? *Journal of Forecasting*, 13, 313-333.
- [12] Mark, N. (1995). Exchange rates and fundamentals: evidence on long-horizon predictability. *American Economic Review*, 201-218.
- [13] Marsh, I. W., & Power, D. M. (1996). A note on the performance of foreign exchange forecasters in a portfolio framework. *Journal of Banking Finance*, 20, 605-613.
- [14] Matroushi, S. (2011). Hybrid computational intelligence systems based on statistical and neural networks methods for time series forecasting: The case of the gold price [Master Thesis, Lincoln University]. Retrieved from <https://researcharchive.lincoln.ac.nz/handle/10182/3986>.
- [15] Meese, R., & Rogoff, K. (1983). The out-of-sample failure of empirical exchange rates: sampling error or misspecification? in Frenkel, *J Exchange Rates and International Macroeconomics*, 67-105, University of Chicago Press.
- [16] Mucaj, R., & Sinaj, V. (2017). Exchange rate forecasting using ARIMA, NAR, and ARIMA-ANN Hybrid model. *Journal of Multidisciplinary Engineering Science and Technology*, 4(10), 8581-8586. Retrieved from <http://www.jmest.org/wp-content/uploads/JMESTN42352478.pdf>
- [17] Wang, S., Tang, Z., & Chai, B. (2016). Exchange rate prediction model analysis based on improved artificial neural network algorithm. *2016 International Conference on Communication and Electronics Systems (ICCES)*, Coimbatore, India, 21-26, 1-5. Retrieved from <https://doi.org/10.1109/CESYS.2016.7889912>.