APC524 Final project report
Time series analysis in python

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1 Project objective

Provide a time series analysis library in python, specifically designed for finanical data.

2 Design process

make vs buy, github, project oriented programming, unit testing

3 Architecture

program structure, division of work, user interface, independent component analysis [1].

4 Demonstration of results

demos

5 Lessons learned

6 Conclusion

References

[1] A. Hyvärinen and E. Oja, "Independent component analysis: algorithms and applications," *Neural networks*, vol. 13, no. 4, pp. 411–430, 2000.