

Regression Models & Personal Finance

Project Type:	2 - Comparative analysis
Group Number:	22
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Project overview

Problem: long-term financial planning is *hard*.

Goal: Compare three regression methods to approximate future net worth.

- Linear Regression (baseline)
- Time Series Regression
- Gaussian Process Regression

Can we do better than a linear regression?

What was learned?

Challenges & Limitations:

- Data availability & dataset size
- Scoring
- Data is not equally separated
- Inflation is not taken into account

Results

Linear Regression

R^2 : -4.6

Time Series Regression

R^2 : -177.5

Gaussian Process Regression

R^2 : -0.77

When can I retire?

2284

2050

Never

