**CORRELATION ANALYSIS**

1. Absolute correlation between prices: (Too High)

Correlation btw opening price and moving\_avg\_close: 0.9999159330039952

Correlation btw opening price and moving\_avg\_open: 0.9999159357825343

Correlation btw opening price and moving\_avg\_high: 0.9999038444680074

Correlation btw opening price and moving\_avg\_low: 0.999907416671106

Correlation btw opening price and ema\_close: 0.9999344408972434

Correlation btw opening price and ema\_open: 0.9999344427966503

Correlation btw opening price and ema\_high: 0.999921495931576

Correlation btw opening price and ema\_low: 0.9999272195016284

(Moving averages are shifted moving averages, not seeing the current tick size data)

1. Correlation between change% and volume: -0.034

Correlation btw abs change% and volume: **0.58**

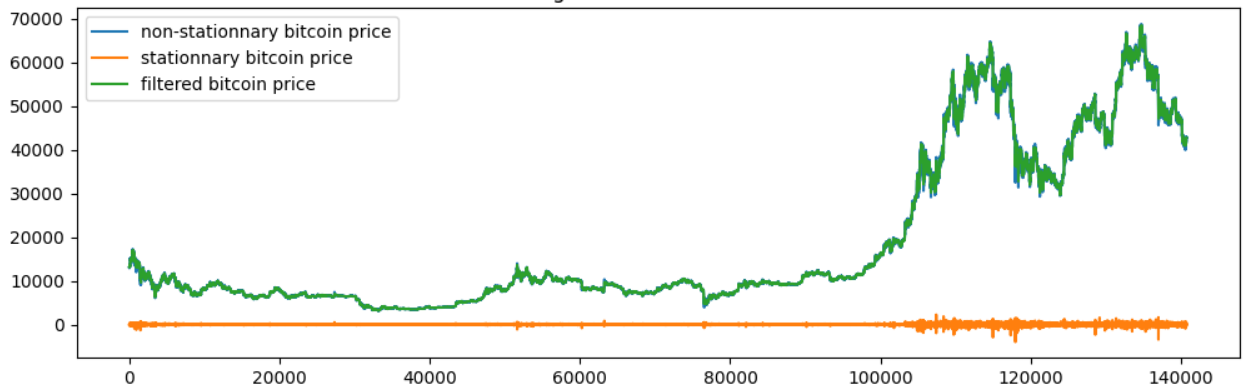
Correlation between change% and lag volume: 0.019

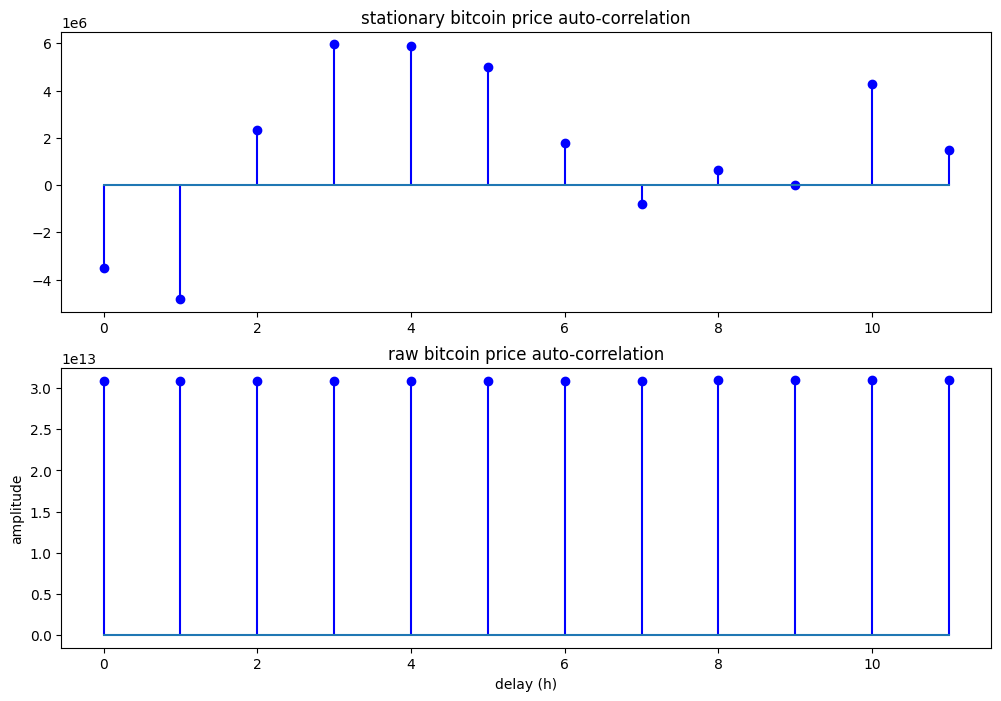
Correlation between abs change% and lag volume: **0.32**

1. Correlation between the %change and %change\_ema is: -0.036

Correlation between the abs %change and abs %change\_ema is: **0.40**

**TIME SERIES FORECASTING AND ANALYSIS**





Positive Autocorrelation: If autocorrelation is positive at a certain lag, it indicates that high values tend to follow high values, and low values tend to follow low values with that time lag.

Negative Autocorrelation: Conversely, negative autocorrelation at a lag suggests an inverse relationship between values at the current time and values at the lagged time.

MAX PEAK OF AUTO-CORRELATION OF STATIONARY PART IS 3. (ie 5\*3=15 mins)