Candidate Model Suggestions

1. Capital Asset Pricing Model (CAPM)
2. Augmented AR(1) using ADS Index:
3. Fama-French 3 Factor Model:
4. Top 3 PCA of Some Stocks:

These stocks may include: AMZN, FB, NFLX, GOOGL

OBV: On-Balance Volume

Daily Logarithmic Return: if a stock is priced at 3.570 USD per share at the close on one day, and at 3.575 USD per share at the close the next day, then the logarithmic return is: ln(3.575/3.570) = 0.0014, or 0.14%.

ADS: Aruoba-Diebold-Scotti

Small minus big (SMB) is a factor in the Fama/French stock pricing model that says smaller companies outperform larger ones over the long-term.

High minus low (HML) is another factor in the model that says value stocks tend to outperform growth stocks.