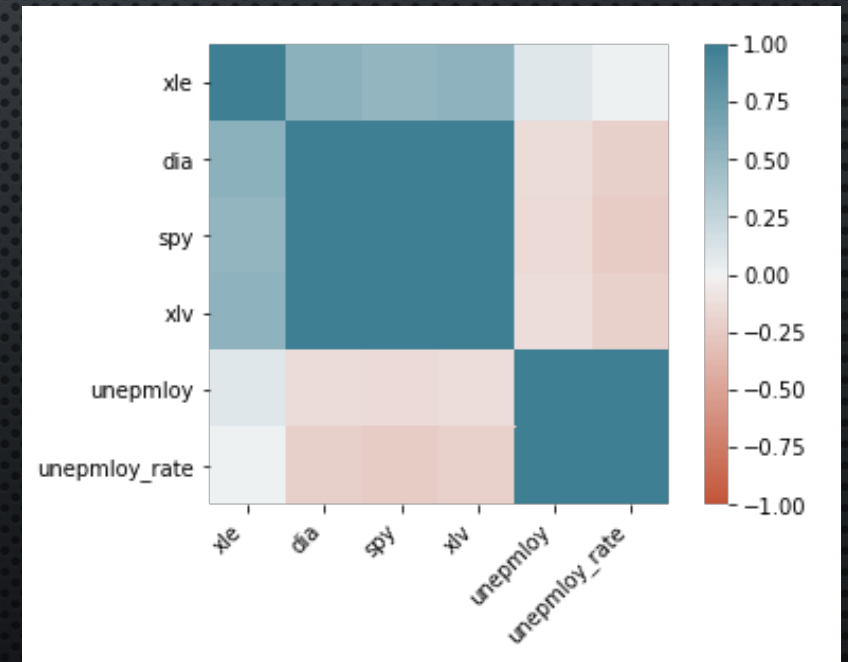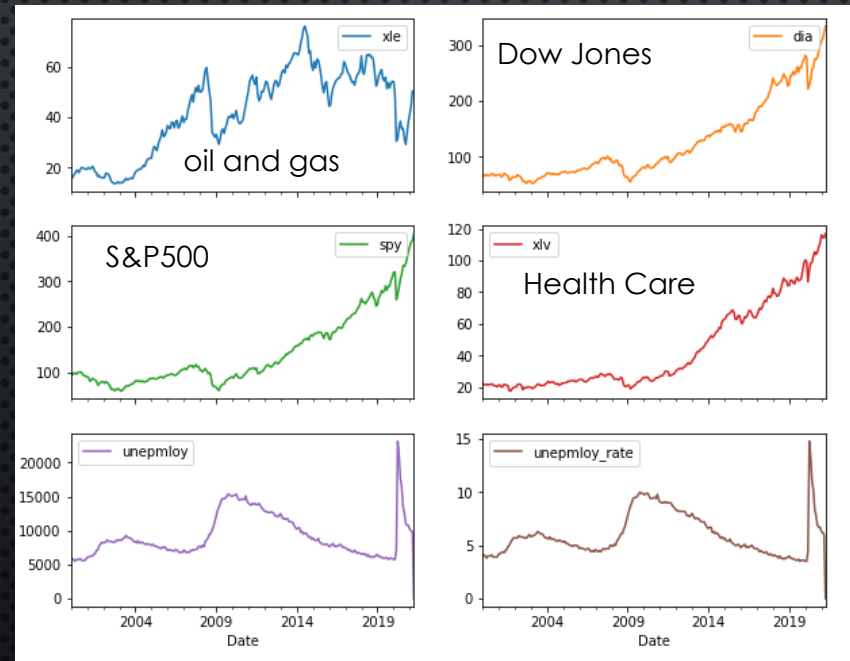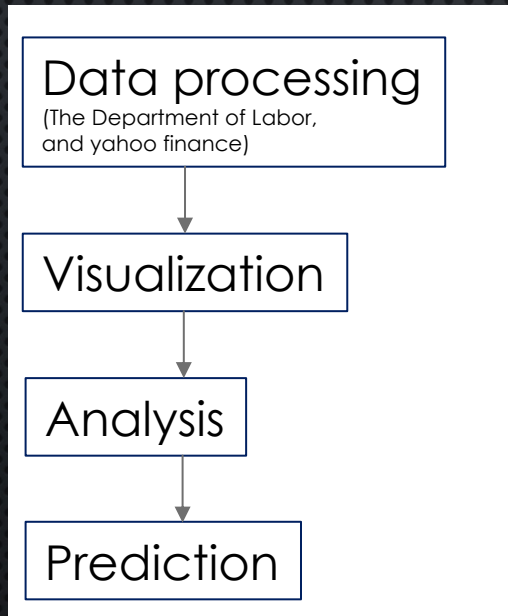# DATA ANALYSIS TOOLBOX FOR FINANCIAL TIME-SERIES

ELCHIN JAFAROV

APRIL, 2021

WHAT CAN WE LEARN FROM TIME-SERIES?

- **My project questions:**

- Is there a correlation between the unemployment rate and the popular market ETFs? Can we predict the unemployment rate based on market data?

FUTURE WORK

- *Basic Time-Series Analysis Tool* (Trend extraction, autocorrelations, etc.)

- *Social media search tool* on the stock related words (is there a correlation between frequency of a specific word usage and a stock)

- *Prediction tool* (simple to complex prediction model)

Who can be interested:

Market traders, Financial institutions, Investment firms, etc.

https://github.com/Elchin/DATFINTS