Stock Prediction project

Goal:

Work on stock time series data and predict the future price of a stock using historical data

Approach:

* Go to Yahoo Finance (or any other web you can download stock data) to get the time series data
* Depending on your willingness,
  + Simple version: work on market data like Dow Jones / SP 500 data
  + More difficult version: create a weighted portfolio that you are interested, pick at least 5 different stocks, ideally from different industries (so the portfolio is well diversified)
  + In either case, assume you have $1M on hand
* Using 1 year historical data, predict the price of your portfolio / market after 1 week
* Examine the goodness of your results

Note:

You are encouraged to use different methodologies. Create training and test sets to examine the goodness of your model then use the best model to make the prediction.

ARIMA, XGboost, Ensemble methods