Fund Price Prediction

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An MVP Model Time Series for Testing Purposes
~Not Investment Advise~

Process Steps to Get You Results

5. Conclusion Results
Choosing the right Model

4. Models & Methods
Testing Models- ARIMA & SARIMAX

3. Assesing Data Set
Time Series Components Decomposition

2. Technical Approach
Model Forecasting

1. Understading Your Needs & Dataset
Problem /Solution

01 Understanding Your Needs, and Dataset

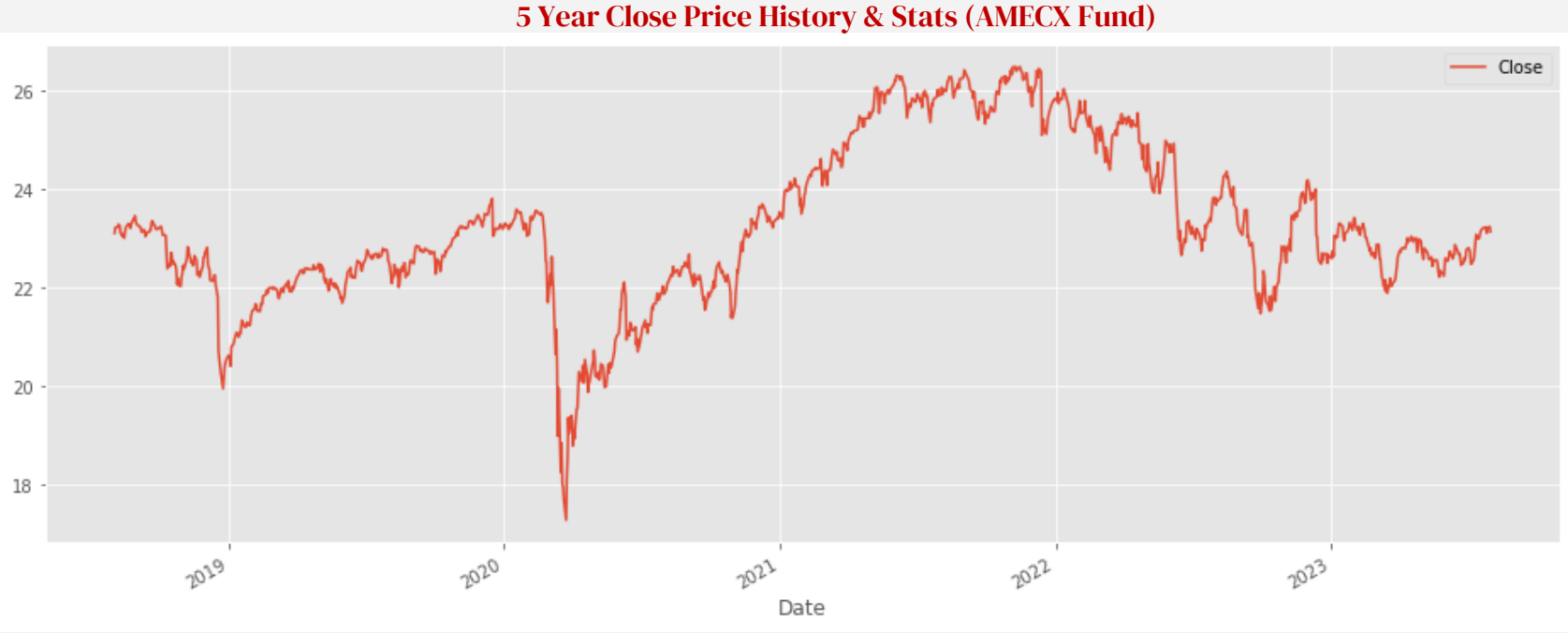
Problem & Stakeholder

1. Predicting Fund Prices i.e. AMECX Fund Projection
2. Finding the right Partner
3. Stake holder: Capital Investment Management Company

Solution

1. Technical – MVP Model Time Series Forecasting 1 year of Fund price
2. Discovery of what is needed to standarize future Modeling

Broad Understanding



$23. Avg. Price

Std.Deviation $1.62

$26.50 Max

$17.29 Min

Broad Understanding continued...

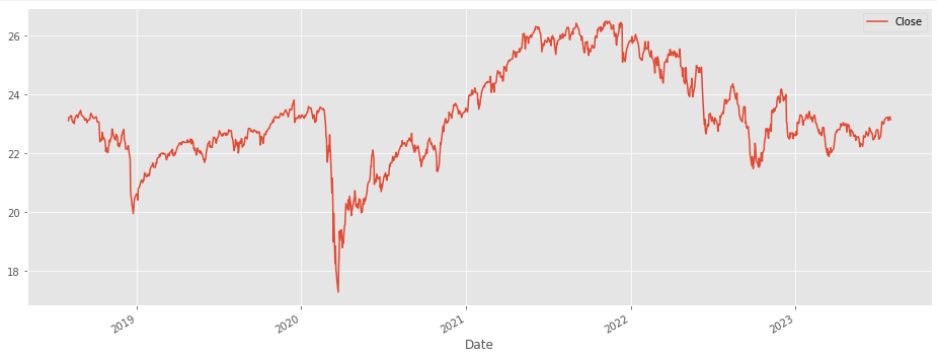
Mutual Fund Broad view

The Income Fund of America	AMECX
Ratings	
AAA-A	33%
BBB-B	55%
U.S.T	10%

Dataset Broad view

5 years	1257
August 1st 2018-2023	Indexed Rows

5 year Price History & Stats Snapshot



$23. Avg. Price	Std.Deviation $1.62
$26.50 Max	$17.29 Min

Modeling Technical Components

02

Components of the Technical Solution

1) The Dataset

Data set: AMECX

2) Dataset Preparation

Exploratory Techniques to understand and clean the Data

3) Set up for Forecasting

Assesing key components of the DataSet
Setting up for Success

4) Modeling Forecast

Performing Actual Models

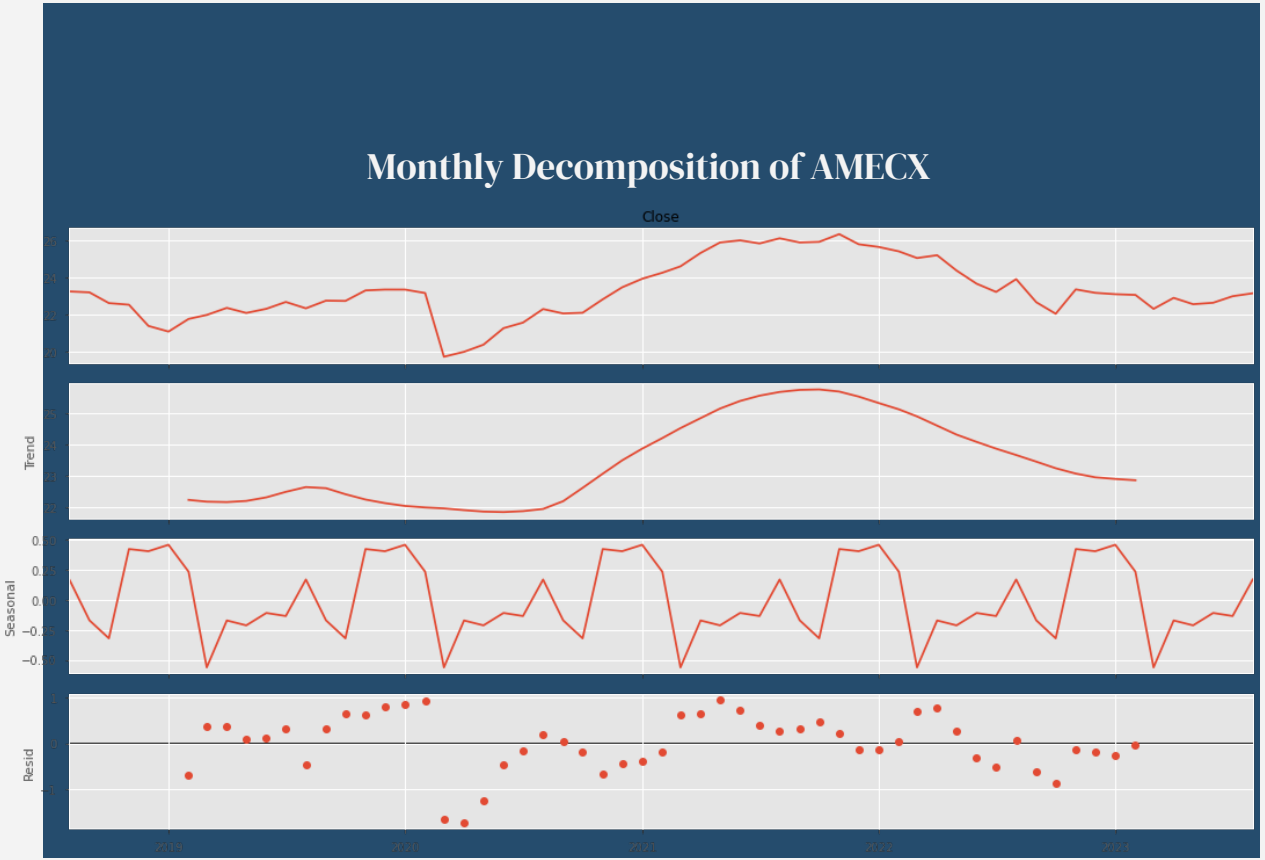
Evaluating Metrics to find the Best Prediction Model

03 Assesing Dataset

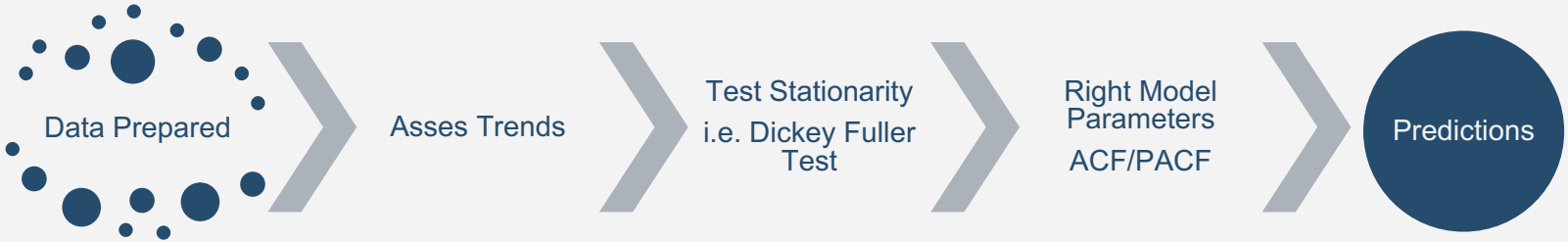
Assessing Dataset: Checking for Stationarity

COMPONENTS

- Data
- Trend
- Seasonality
- Residual



Applying Components for Predictions



Models
Methods
Projection

04

Models

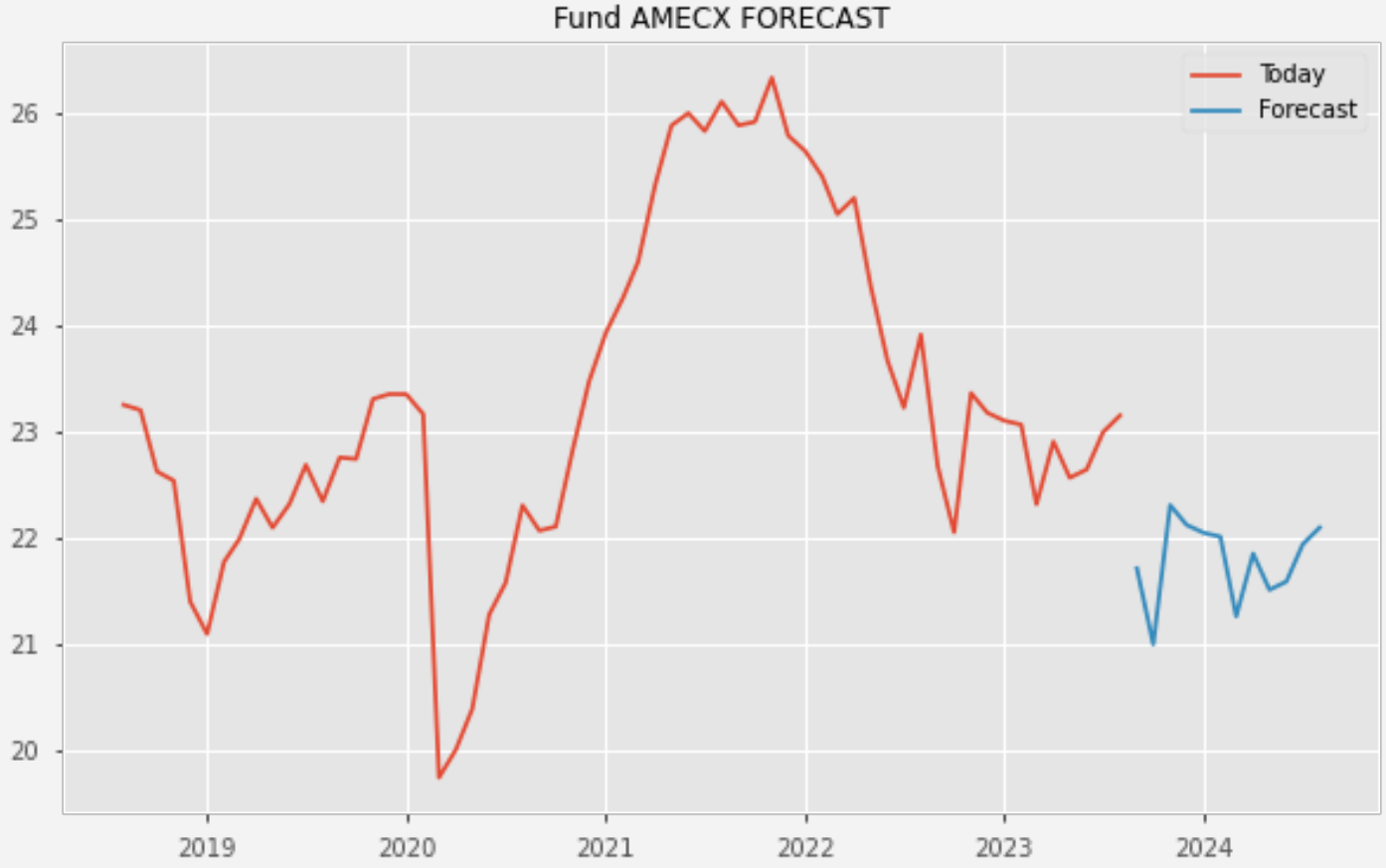
Models have technical performance metrics. Models comparison metrics results are shown below and the best model is the SARIMAX highlighted below:

MODEL NAME	AIC	RMSE
AR/MA_1	101.09	1.23
AR/MA_2	102.91	1.27
ARIMA	102.44	1.46
SARIMAX	**99.855**	**1.04**

SARIMAX-

1 year projection price range

US$21-$22.25



Conclusion: 05

Time Series Reproducibility with additional success components

Use Most Performant Model

SARIMAX

Capturing the right timing

Time series adapted to the right fit of time.

Conducting testing

Testing starts with AMECX.

Choosing Portfolio Addressing multiple funds

Over 8,000 funds available.

Thanks

Does anyone have any questions?

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Fabolous Team ! Do Business with us!

Our Pricing

$100K

120 Hours

- Assessing Funds
- Finding Data Sets
- MVP Models
- Research
- Model Validation
- Model Documenting

Your benefit

$20 MM * 0.04

=$800,000