**Progress Report**

**Equity Data**

Linear

* Linear regression for each equity factor against the closing price (generated R2)

Non - Linear

* Feed forward neural network (MATLAB)
* Computed a superior R2

Technical Analysis

* Bollinger Bands (Exponential Moving Average)
* Momentum (Price variation and rate of change of momentum)
* Price Volume Trend

**Macroeconomic Factor Data**

Regression

* LASSO model selection
* Removed multicollinearity
* Normalized data