Economics 5330 Time Series Homework

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Time Series Homework

Using the accompanying Rmarkdown document on R time series modeling complete the following:

1. Choose 5 tickers and pull the data for each trading day in 2015 for each ticker using the `getSymbols` function from the `quantmod` package.
2. Make time series and `barCharts` plots for each ticker.
3. Extract the closing prices for each ticker and calculate log-returns.
4. Make plots of each return series.
5. Make ACF and PACF plots for each returns series.
6. Use one of the discussed methods to specify an appropriate $ARMA(p, q)$ model for each return series.
7. Hand in your results as an Rmarkdown document in your homework drop folder on Google Drive.