Session 33

Project Question

Session 33: Project

Table of Contents

1. Introduction

This assignment will help you to consolidate the concepts learnt in the session.

2. Problem Statement

Dataset Link

Dataset

Hint:

```
import pandas as pd

import numpy as np

import matplotlib.pyplot as plt

from pandas.tools.plotting import autocorrelation_plot

from statsmodels.graphics.tsaplots import plot_pacf

from statsmodels.tsa.arima_model import ARIMA, ARMAResults

import datetime

import sys

import seaborn as sns

import statsmodels

import statsmodels.stats.diagnostic as diag

from statsmodels.tsa.stattools import adfuller
```

from scipy.stats.mstats import normaltest

from matplotlib.pyplot import acorr

plt.style.use('fivethirtyeight')

%matplotlib inline

df = pd.read_csv('C:/Users/Downloads/sp500/data_stocks.csv')

df.head()

Out[6]:

	DATE	SP500	NASDAQ.AAL	NASDAQ.AAPL	NASDAQ.ADBE	NASDAQ.ADI	NASDAQ.ADP	NASDAQ.ADSK	NASDAQ.AKAM	NASDA
0	1491226200	2363.6101	42.3300	143.6800	129.6300	82.040	102.2300	85.2200	59.760	121.52
1	1491226260	2364.1001	42.3600	143.7000	130.3200	82.080	102.1400	85.6500	59.840	121.48
2	1491226320	2362.6799	42.3100	143.6901	130.2250	82.030	102.2125	85.5100	59.795	121.93
3	1491226380	2364.3101	42.3700	143.6400	130.0729	82.000	102.1400	85.4872	59.620	121.44
4	1491226440	2364.8501	42.5378	143.6600	129.8800	82.035	102.0600	85.7001	59.620	121.60

5 rows × 502 columns

Problem Statement:

Pick up the following stocks and generate forecasts accordingly

Stocks:

1. NASDAQ.AAPL

2. NASDAQ.ADP

3. NASDAQ.CBOE

4. NASDAQ.CSCO

5. NASDAQ.EBAY

NOTE: The solution shared through Github should contain the source code used and the screenshot of the output.

3. Output

N/A