

ISyE/Math 6783 Project 2: Principal Components Analysis

X. Huo

Spring, 2016

Problem Description.

Use the attached data set “d_logret_12stocks.txt”, which includes log returns of twelve stocks. Carry out a principal components analysis on this data set. Discuss what you find. The report writing requirement is the same as the last project. State the purpose of your analysis, your methodology and findings, as well as justifications and possible discussion.