ARIMA Time Series Forecasting - Python to R

Reproducible Research

Rafał Kraszek & Marcin Zinówko

June 17, 2023

This project is a reproduction and hopefully an extension of ARIMA Time Series Forecasting - S&P 500 Stock by Yassine Sfaihi. The aim of the research is to verify whether the S&P 500 market price can be acurately forecasted using conventional time series analysis tools. In the extension of the project, the ARIMA model will be compared with a much more advanced machine learning technique - neural networks.

Introduction

Time series forecasting is a very attractive idea for researchers, especially in the context of forecasting financial asset prices. However, for centuries mathematicians and scholars who attempted such thing almost always have failed, leading many to believe that market returns are a white noise - a completely random time series.

Data

```
1 + 1
```

[1] 2

Methodology

Results

Conclusion

References