Building the stock market prediction Engine

* One of the Financial Analytics company wants to build a statistical algorithm for algorithmic trading and they hired you as the data scientist to help them.
* Data Description
* The data contains anonymized features relating to a single financial asset. The data contains 111 columns where the targets are y1 and y2.
* First column is the timestamp which indicates the day at which the event occurred
* “y1” (Numeric) is the percentage change (http://www.investopedia.com/ask/answers/03/100303.asp ) in asset price of w.r.t. the previous day’s asset price.
* “y2” (Binary) is the volatility (http://www.investopedia.com/terms/v/volatility.asp) of the asset w.r.t. previous 2 weeks – 0 implies the asset is not volatile and 1 means it is.
* You are expected to build at one classification model on “y2” and one regression model on “y1” using either of regression or time-series techniques.