**Project: Time-Series Analysis of the S&P 500 Stock Index**

This project focuses on predict future values for the **S&P 500 Stock Index.**

**Dataset:**

**The dataset consists of 21 years (1995-2015) of S&P 500 Stock Index data at a monthly frequency (a total of 252 observations) which was taken from the Yahoo finance.**

**Technique applied:**

**I have used ARIMA model to forecast the future values.**