VR3 Assignment 2

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Project description

On January 29, 2010 an investor bought equal shares of each of five stocks: Apple, Bank Of America, GE, Exon, and Walmart. Time series data for each stock over the period between now and the date of purchase can be found at Yahoo Finance: http://finance.yahoo.com/market-overview/.

Your task is to report on the status of their investment. You should address annual return on investment, both absolute and relative to the market. You should also give some measure of associated risk, both absolute and relative (for example, historical volatility).

Required submissions

Create an R Markdown document or iPython notebook which provides an analysis of the data. The report should:

1. Carefully explain what measurements were used.

2. Carefully explain what calculations were done and why.

3. Include supporting graphics.

4. Be reproducible.

A pdf should be submitted via moodle and the document source code should be pushed to your github.