Problem: What will be the average WTI oil price for 2020?

You are expected to analyze various publicly reported macroeconomic data, including but not limited to, oil inventory levels in the USA, public stock indices, GDP growth, automobile sales, the share of oil in the total energy mix, etc. You will evaluate your analysis by splitting the data set in 3 subsets of train, test, and hold-out. You will then assess your model over high and low price environments. Lastly you will investigate the importance of variables from your analysis.

Approach:

Teams of 3-4 students will sketch a plan to solve the problem, distill the results, appraise the results, and choose a path forward for stakeholders

Timeline:

It's a 3-week sprint on this topic!

Deliverables:

5 minute in-class presentation from each team on September 12th

Data:

Online at: https://github.com/jessepisel/inventors_sprint