1. Download data for last 1 year for the DJIA (Dow Jones Industrial Average) and all its 30 constituent stocks. I use an R method to fetch the data directly from Yahoo
2. Calculate daily returns of the DJIA index and the downloaded stocks over the period under study
3. Considering the equation form provided above and matching the Index returns vs. the returns of one of its constituent stocks at a time, perform linear regression fits and calculate α(alpha) and β values for each stock
4. Graphically represent the distribution of α(alpha) and β values for the constituents of DJIA