

A wide-angle photograph of the Austin, Texas skyline at dusk or night. The city is reflected in the Colorado River in the foreground, which is dotted with numerous small boats and kayaks. Several bridges span the river, including the Congress Avenue Bridge and the Lamar Boulevard Bridge. The city's modern skyscrapers, including the Frost Bank Tower and the W Hotel, are brightly lit against the darkening sky.

WR INVESTMENTS

Presented by Woojin Jun and Rishi Ahuja

MEET THE TEAM



WOOJIN JUN

Technical Lead



RISHI AHUJA

Presentation Lead



On Today's Agenda

Our Discussion Points

- Business Understanding
- Data Overview
- Modeling
- Recommendations
- Next Steps

Stakeholder

Goldman
Sachs

Problem

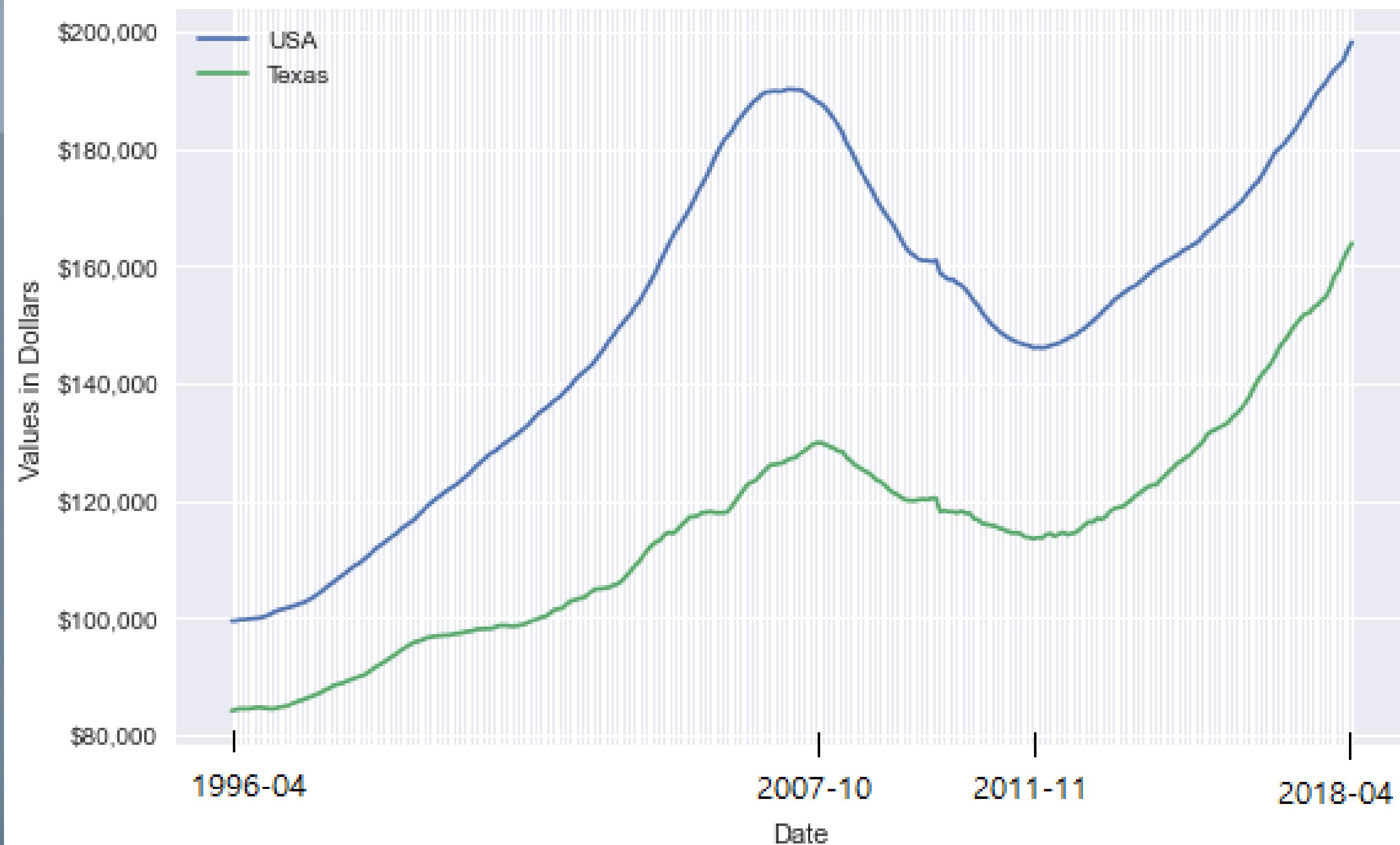
What are the
best Zip Codes
to invest in in
Texas

Goal

Provide 10 zip
codes that were
stable during the
SubPrime
Mortgage Crisis
(Oct. 2007)

Business Understanding

House Price 1996 - 2018



Data

Source Data

- Zillow 1996-2018
- Zillow Future Predictions
- 15,000 Data Points



Target Predictors

- 2007-2010-Years during SubPrime Mortgage Crisis
- State of Texas - 1000 Data Points

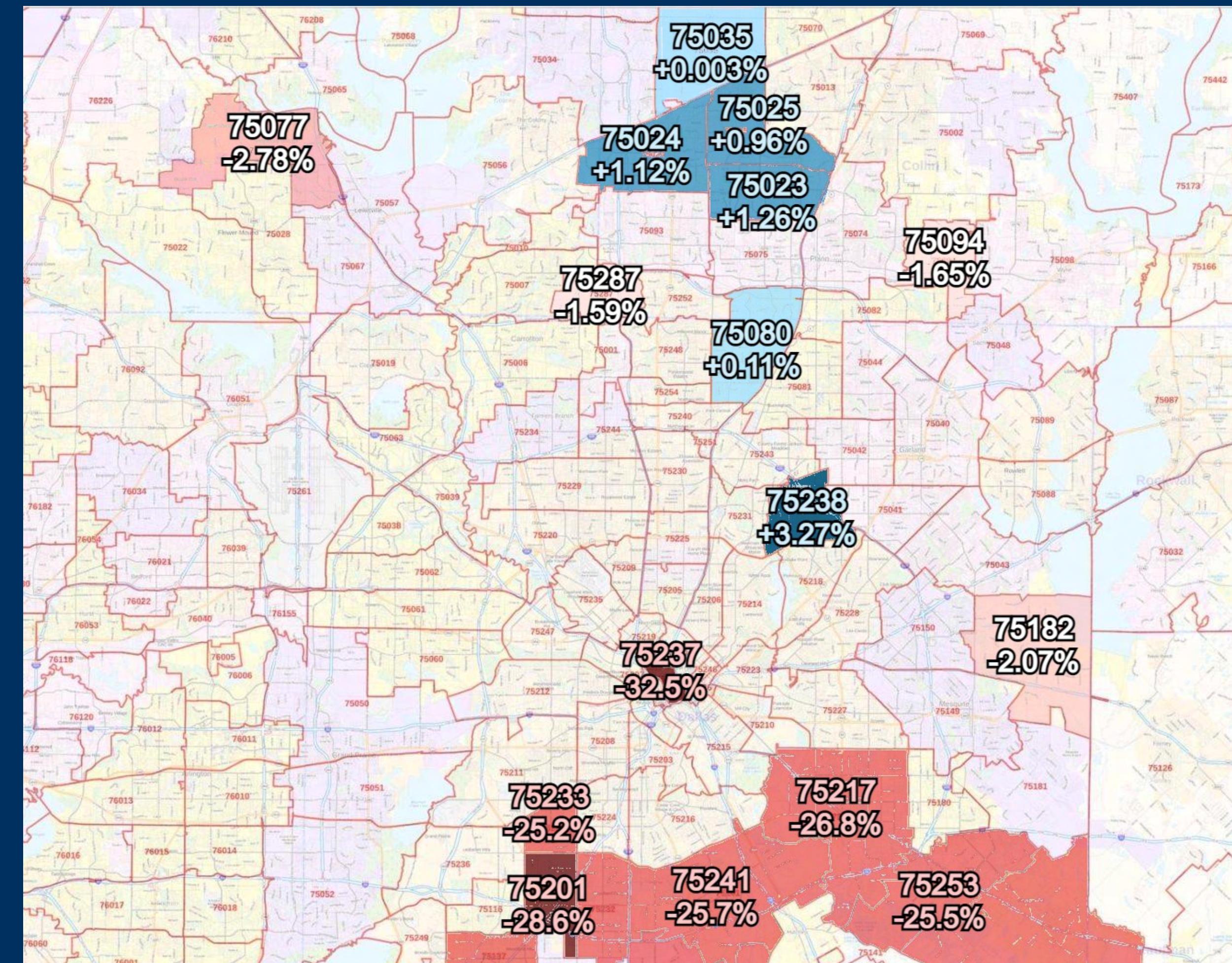


Modeling

1. Time Series
2. ARIMA prediction/forecast
3. Moving Average

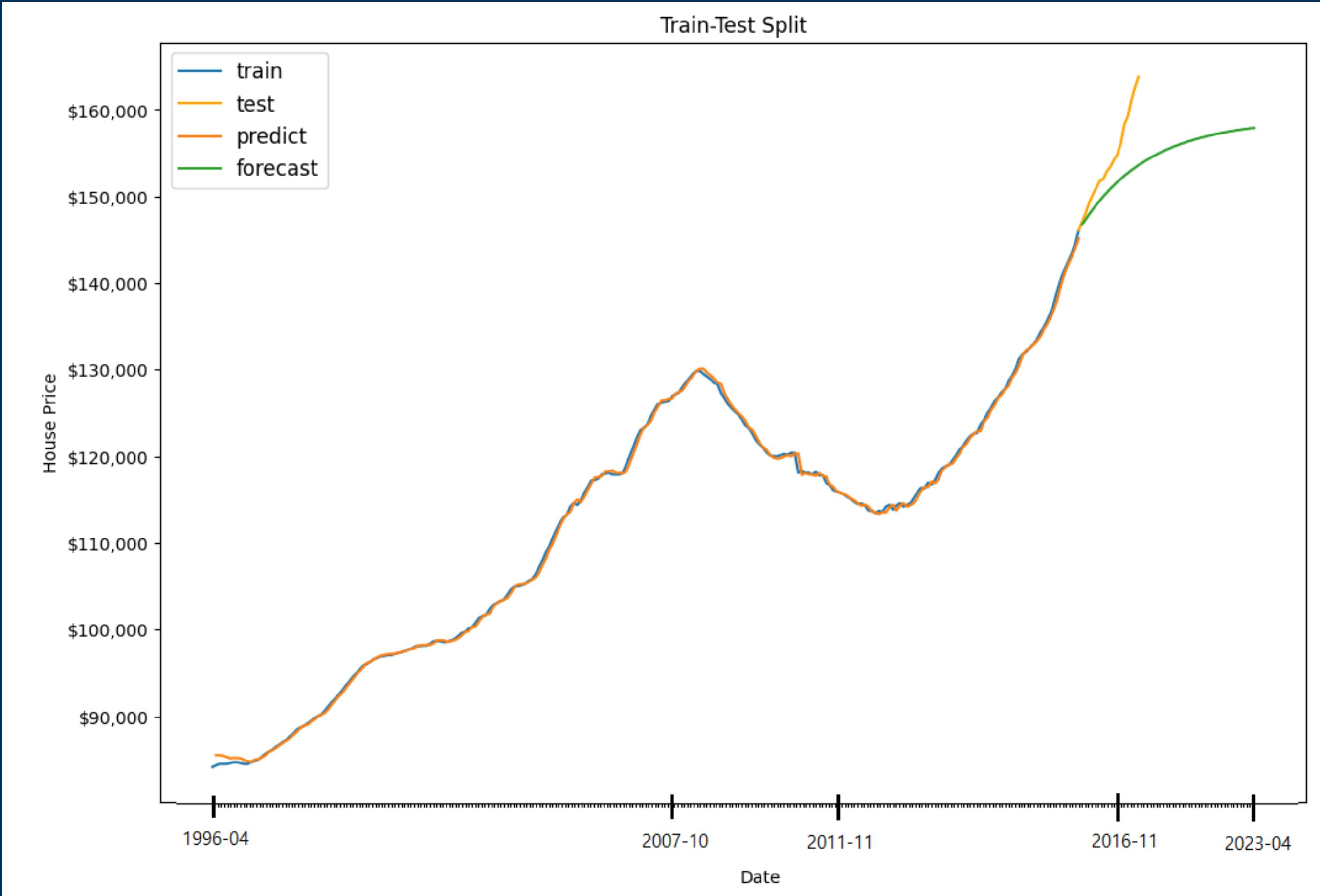


House Price During the Subprime Mortgage Crisis

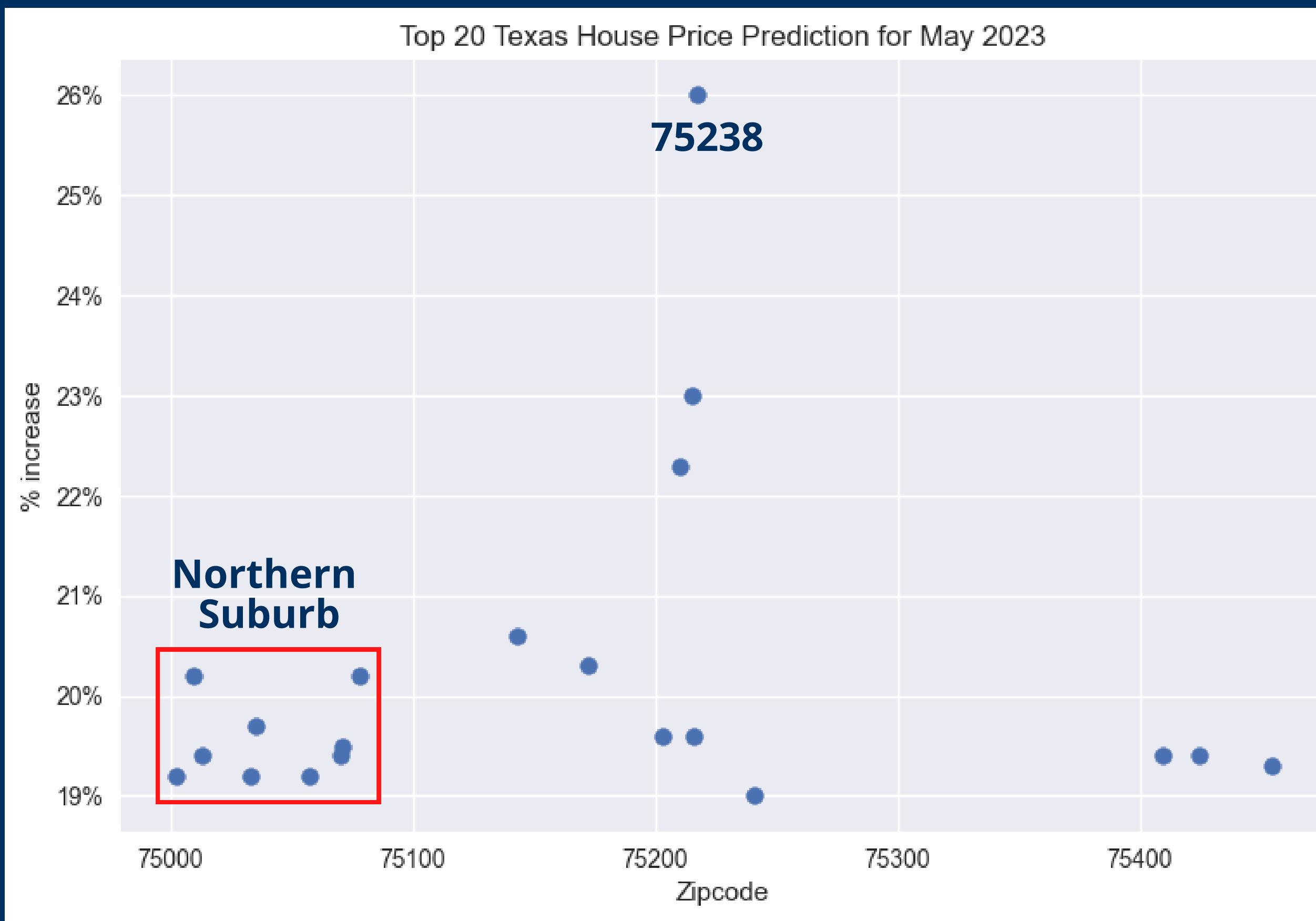


ARIMA Prediction and Forecast

RMSE : \$75,698
Accuracy : 51%



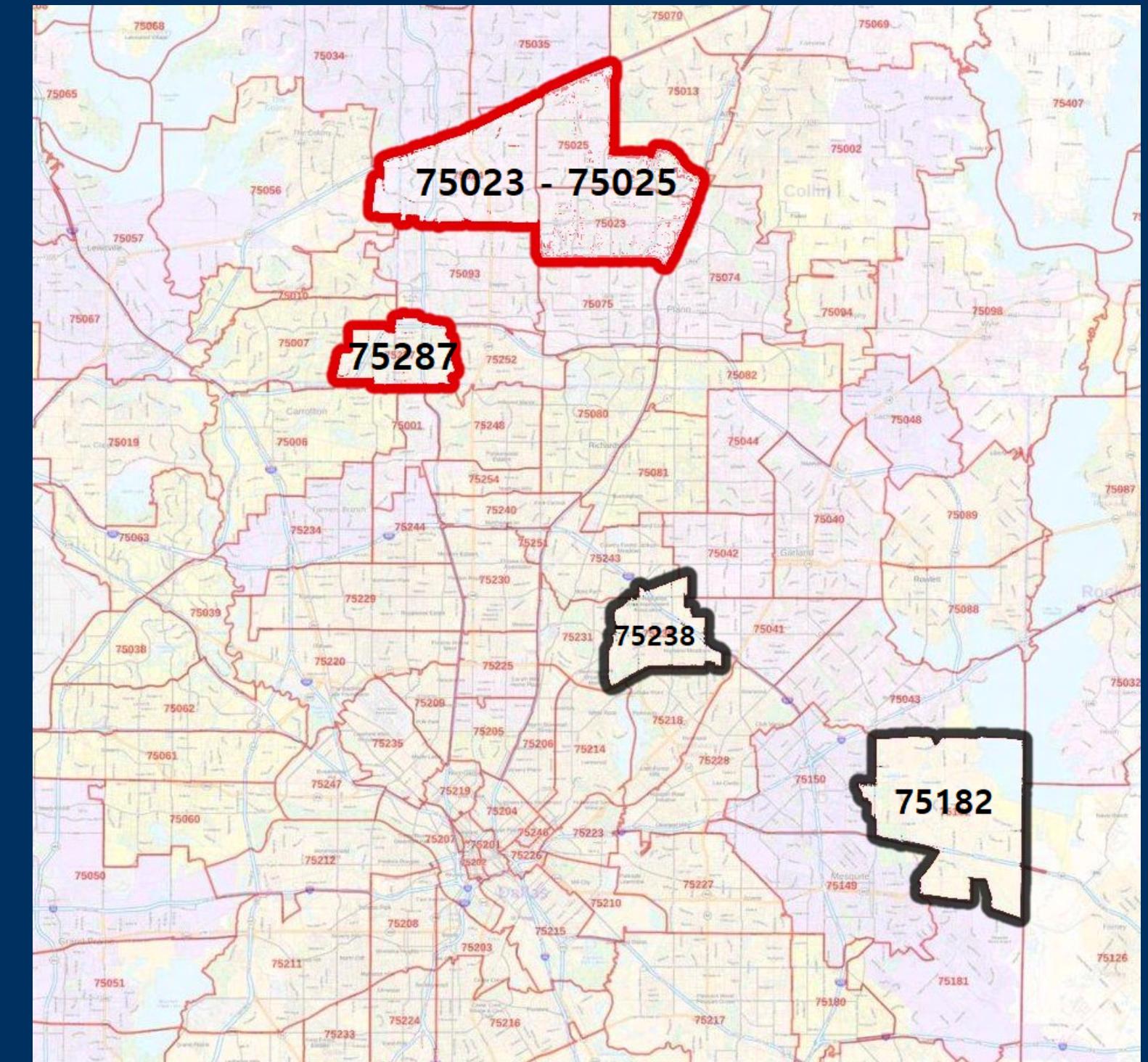
Moving Average House Price Prediction



Recommendations

Near Downtown Dallas: 75238 & 75182

Plano & Flower Mound: 75287 & 75023-75025



Next Steps:

External Factors:

Federal Interest Rate

Mortgage Interest Rate

Inflation

Government Policy

Thank You

Contact Us

For any questions or
clarifications on our report.

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