

TSAF PROJECT PAPER

Time Series Analysis and Forecasting: Project Instructions

Project Overview

As part of the assessment for this course (20% of your grade), you are required to complete a project paper. The goal is to choose and apply a trading strategy based on the time series concepts you have learned in class.

You may choose one of the following approaches:

1. **Single Stock, Multiple Strategies:** Apply and compare different trading strategies to a stock of your choice.
2. **Single Strategy, Multiple Stocks:** Apply a single trading strategy to multiple stocks and compare the performance across these stocks.

Requirements

1. Content:

- Clearly describe the strategies you are using, including the underlying time series methods.
- Detail your methodology for implementing the strategy or strategies.
- Provide empirical results and compare the performance of the approaches.
- Include a discussion on the findings and any practical or theoretical implications.

2. Tools:

- You may use any software or programming language of your choice (e.g., Excel, Python, R).
- Ensure your analysis is reproducible and clearly documented.

3. Submission:

- Prepare your report in PDF format.
- Your report should include all relevant analysis, charts, and tables needed to support your conclusions.

4. **Deadline:**

- Submit your project by **February 10, 2025**. Late submissions will not be accepted without prior approval.

Evaluation Criteria

Your project will be evaluated based on the following:

- Clarity and coherence of your explanation.
- Correct and effective application of time series concepts.
- Depth of analysis and interpretation of results.
- Presentation quality, including organization, charts, and tables.

Feel free to reach out to me with any questions or if you require clarification. Good luck with your project!
