Battle of Online and Offline Consumption: Comparative Analysis of Amazon and Walmart Stocks

1. Introduction

What? Why? How?
brief results
structure of this paper

2. Data

source, basic information, descriptive statistics, time plots

3. Model Establishment

3.1 Model specification
acf, pacf, exist ARCH effect

3.2 Mean equation: ARMA(p,q)
determine order

3.3 Volatility equation: ARCH(m,s) / GARCH(m,s)
determine order

—> final model: ARMA(p,q)+(G)ARCH(m,s)

4. Estimation

MLE method
estimation result display

5. Model checking

MSE, MAE, log likelihood (or MSFE)

6. Prediction

compare with the 2017 data nowadays

7. Conclusion

different trend and future between these two types of consumption