

This is a data analysis report. Requires proficiency in using R studio

This job needs to be completed before March 23, 2024. All the requirements are in the documents I uploaded.

Background:

Financial analysts and Economists are often interested in the relationship between future and past (lagged) stock returns of individual companies. If an accurate prediction of future stock prices can be made based on past values, the monetary benefits can be substantial. Your team's task in here is therefore to examine this relationship.

Specifications:

Your first task is to find and download the relevant data. To do this, you will need to go to the Yahoo Finance website (<https://sg.finance.yahoo.com> or <https://au.finance.yahoo.com>) and search for the required data. You may choose a US listed company as well if you wish. Before you search for your data you will need to determine the following:

- 1) The company you are interested in exploring. The choice is yours – you can choose any company listed on the Singapore or Australian (or US) stock exchange (just check the company has the required data on the Yahoo Finance website).
- 2) Time interval. Here you will need to choose between daily, weekly, or monthly data. You can use any or all these time intervals.
- 3) Timeframe (time period for the data) – we recommend data from the past 6 months as minimum for daily data (longer for weekly or monthly).

Once you have selected your 1)company, 2)time interval/s, and 3)timeframe, you can download the data from the Yahoo Finance website. Your company will have a symbol ending .AX or .SI (for example, symbol ANZ.AX if you choose ANZ). The data will be available under the 'Historical data' tab.