Project #2

Day 1 Deliverables

Members:

* Connor Gross
* Julas Hollie
* Marcus Kim
* Aaron Packard

Group Goal:

Analyze 13F filings over the past several years, we will build a model based on fund performance and sector weightings to outperform the S&P 500.

Data sources:

Github repository: <https://github.com/aa-pack/Project-2.git>

<https://whalewisdom.com/filer/berkshire-hathaway-inc>

<http://www.sectorspdr.com/sectorspdr/>

[www.alpaca.markets](http://www.alpaca.markets)

Project Questions:

* Identify top performing funds
* Identify investment sector weightings for top performing funds
* Create model to predict sector weightings for maximum annual return
* Using sector ETFs combined using suggested sector weightings, compare quarterly and annual returns versus S&P 500

Packages to be used:

* Pandas
* Numpy
* SkLearn
* Hvplot
* Tensorflow
* API (Whalewisdom)
* Alpaca
* dotenv

Methods to be used:

* linear regression
* LSTM
* timeseries
* random forest