MSDM 5053 Project Outline

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Topic: Technical Analysis on stock price of HSBC Holdings (0005.HK)

1. Introduction
   * HSBC is the largest bank in HK
   * HSBC was the favourite stock of the last generation Hong Kong people
   * 「有買貴、無買錯」
   * 「聖誕鐘，買滙豐」
2. Objective
   * Fit adequate model(s)
   * Test trading strategy
3. Data
   * Daily, Weekly and Monthly
   * Open price
   * Close price
   * High
   * Low
   * Volume
4. Modelling
   * Stationarity
   * Serial Correlation
   * ARCH Effect
   * ARIMA
   * GARCH

1. Simulation
   * Buy low Sell high
2. Conclusion