

STA 314 - Tutorial 6

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Agenda

- 1 AI in Industry Video
- 2 Survey Results
- 3 Lab 4.6 - Stock Market Data

AI in Industry - Amazon



Charles Elkan, Goldman Sachs: Will Machine Learning Transform Finance?

<https://www.youtube.com/watch?v=chgGOTgEPGo>

- 1 **Demographics:** Lots of 4th years, lots of non-stats people
- 2 **Favourite Part of Tutorial:** Kahoot 52%, programming 28%
- 3 **What would you like to see more of:** Mostly programming/applying what we have learned in class
- 4 **Improve:** Post Kahoot questions online, better time management, better music?!?!

Lab 4.6 - Stock Market Data

We will be going through Lab 4.6 in ISLR, if you have trouble loading the ISLR package in R the data that is used can be found here:

`daveveitch.github.io/teaching/2019F-STA314/Smarket.csv`

	LAST	CHANGE	52W HIGH	52W LOW	VOLUME
S&P/TSX Comp	13366.29	-14.41	13397.29	10990.41	58,605,069
S&P/TSX 60	763.07	-1.59	765.58	642.75	26,036,312
S&P/TSX Mid	925.89	+1.65	928.94	697.09	32,568,857
S&P/TSX VEN	2164.89	-2.45	2168.66	1342.87	65,167,910
S&P/TSX 60 VIX	13.81	+0.44	21.86	13.07	
NASDAQ COMP	2663.14	-8.34	2675.30	2061.10	
NIKKEI 225	10346.48	-24.05	11408.17	8796.45	142,107
S&P 500	1256.40	-2.44	1259.39	1010.91	902,860,74
DJIA	11563.24	+3.75	11566.99	9614.32	46,385,66

Do you think this is a good model for predicting the stock market?

Lab 4.6 - Stock Market Data

Try a model on some more advanced/realistic data

`daveveitch.github.io/teaching/2019F-STA314/Smarketadvanced.csv`