QUESTION 2:-

2.a From 1st Jan 2000 to Present get price data.

```
> tickers = spl ('DJIA', SPY, AAPL, BAC, NFLX, PCLN, AMZN')
* > getsymbols (tickers , src = 'yahoo', from = '2000-01-01', env = data,
                                                   auto.assign = T).
> bt.prep (data , align = 'keep.all', dates = '2000::2016')
```

2.b Plot chart for each of the stock and overlay the value of SMA 200.

Plots are included in the PDF and code in R file.

```
Eg:- > chartSeries (prices$ DJIA)
     > addSMA (n=200, on=1)
```

2.C

STOCK	BUY HOLD		SMA CROSSOVER	
	CAGR	PERFORMANCE	CAGR	PERFORMANCE
DJIA	2.2	1.41	1.6	1.29.
SPY	1.6	1.30	3.7	1.79
AAPL	-1.1	0.84	9.1	4.08
BAC	-7.6	0.28	-6.9	0.32
NFLX	13.5	5.64	24.3	19.61
PCLN	20.6	20.35	23.5	29.89
AMZN	13	7.11	16.2	11.14.

Its observed that the SMA crossover performs a better in all but one of the stocks above and can be chosen as a reliable strategy.

Observed that SMA doesn't perform well with Dow and Jones.

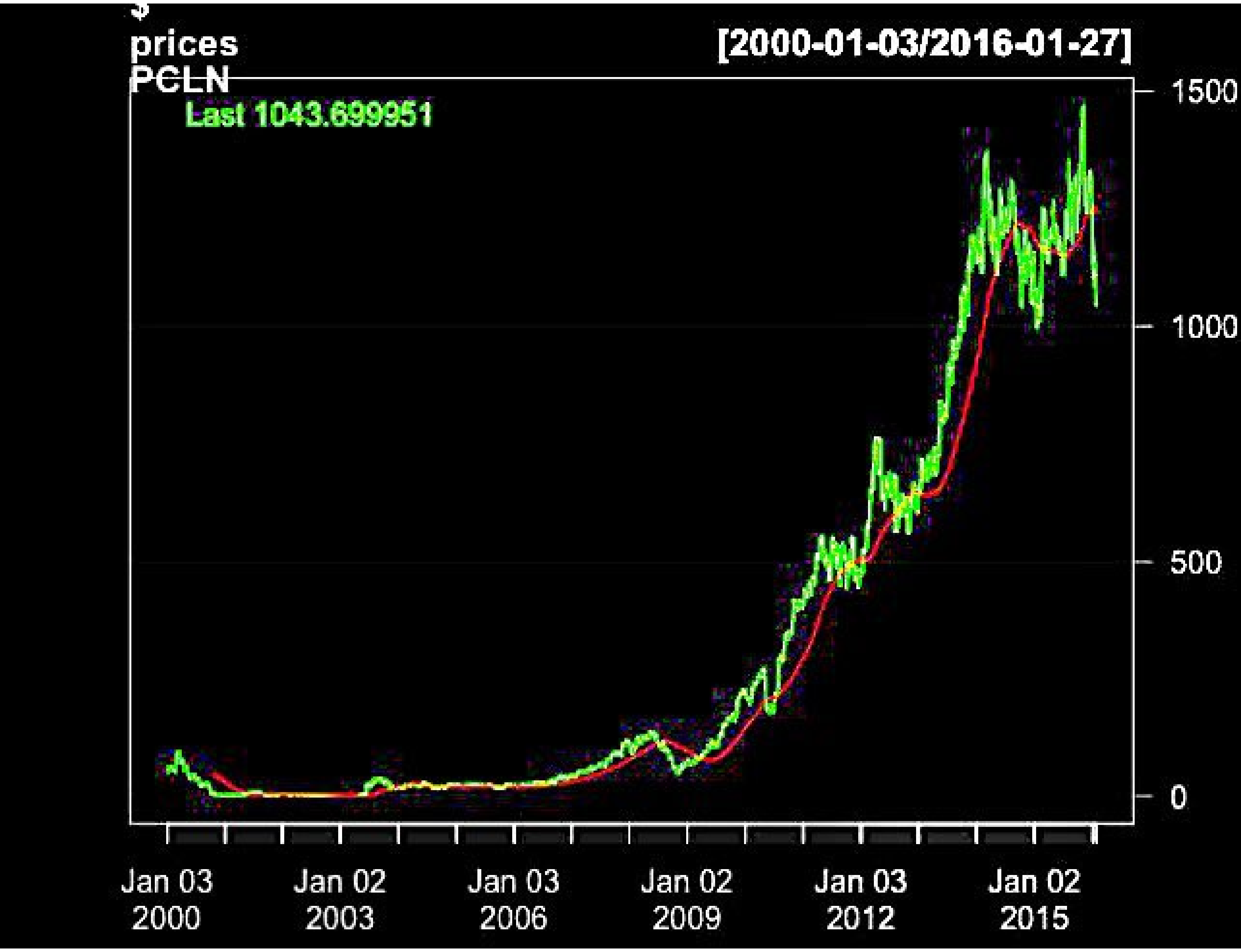

$
prices
DJIA
[2000-01-03/2016-01-27]
Last 15944.459961
18000
16000
14000
12000
10000
8000
Jan 03 2000
Jan 02 2003
Jan 03 2006
Jan 02 2009
Jan 03 2012
Jan 02 2015

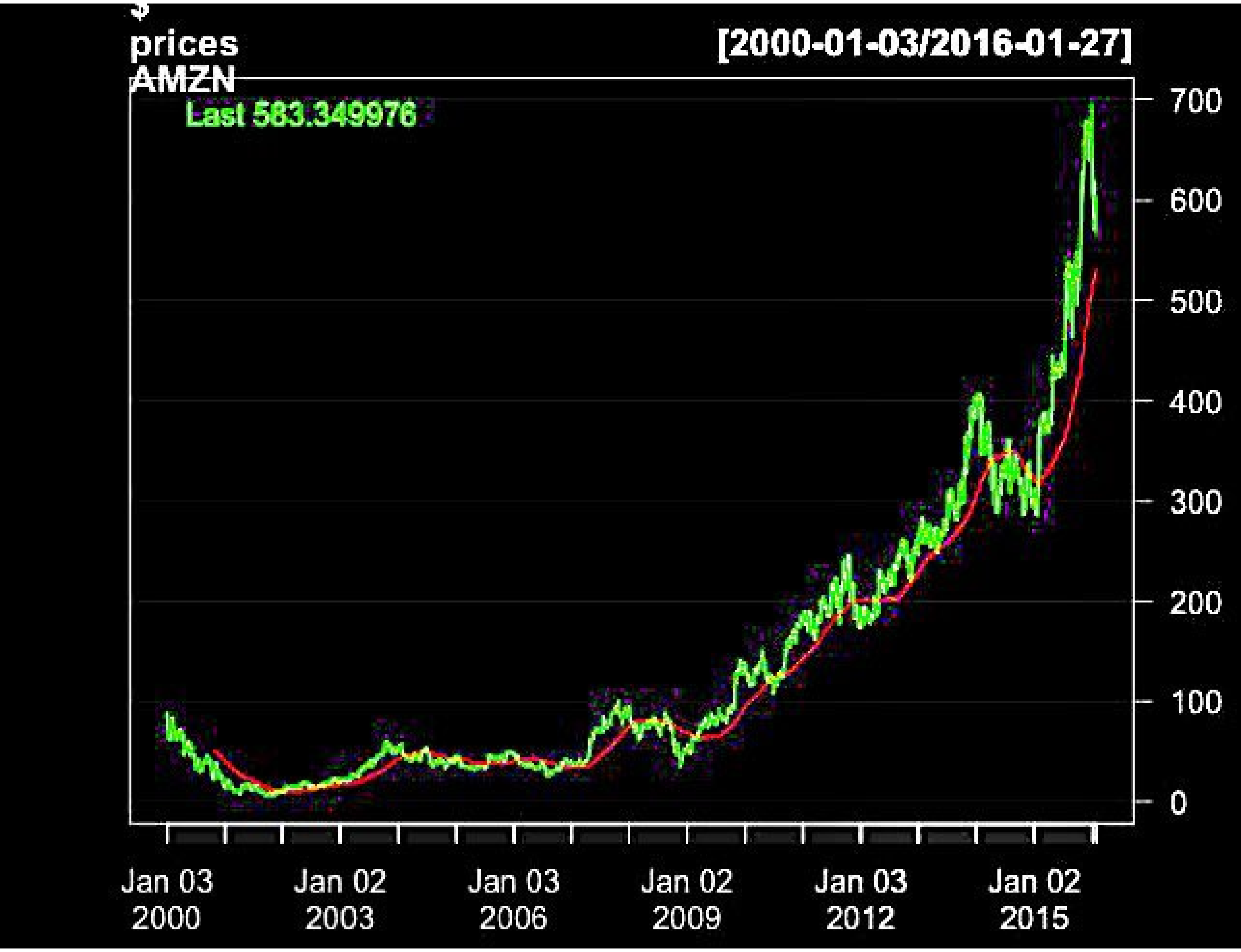

$
prices
SPY
[2000-01-03/2016-01-27]
Last 188.130005
200
150
100
Jan 03
2000
Jan 02
2003
Jan 03
2006
Jan 02
2009
Jan 03
2012
Jan 02
2015


$
prices
AAPL
[2000-01-03/2016-01-27]
Last 93.419998
700
600
500
400
300
200
100
0
Jan 03 2000
Jan 02 2003
Jan 03 2006
Jan 02 2009
Jan 03 2012
Jan 02 2015


$
prices
BAC
[2000-01-03/2016-01-27]
Last 13.36
80
60
40
20
0
Jan 03 2000
Jan 02 2003
Jan 03 2006
Jan 02 2009
Jan 03 2012
Jan 02 2015

$
prices
NFLX
[2002-05-23/2016-01-27]
Last 91.150002
700
600
500
400
300
200
100
0
May 23 2002
May 03 2004
May 01 2006
May 01 2008
May 03 2010
May 01 2012
May 01 2014


$
prices
PCLN
[2000-01-03/2016-01-27]
Last 1043.699951
1500
1000
500
0
Jan 03 2000
Jan 02 2003
Jan 03 2006
Jan 02 2009
Jan 03 2012
Jan 02 2015


$
prices
AMZN
[2000-01-03/2016-01-27]
Last 583.349976
700
600
500
400
300
200
100
0
Jan 03 2000
Jan 02 2003
Jan 03 2006
Jan 02 2009
Jan 03 2012
Jan 02 2015