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A github repo is available at:
https://github.com/jbortfeld/Market-Timing-Model

This project is composed of the following jupyter notebooks located in the Notebooks folder:

"0. Project Outline.ipynb"
"1. Introduction.ipynb"
"2. Variables.ipynb"
"3. Statistical Model.ipynb"
"4. Variable Selection.ipynb"
"5. Strategy Performance.ipynb"

To run this project you need to have jupyter notebooks installed with python v3.X.

1. Install Anaconda (which includes python, jupyter notebooks and many more) https://conda.io/docs/user-guide/install/index.html
2. You'll also need a few more additional libraries in order to run the code. Running the code itself is not necessary as you can just read the notebooks and material contained therein. But if you do want to run the code, then you should follow the steps below. The first allows you to download remote data. After you have anaconda installed, enter the below into the command prompt:

pip install pandas-datareader

Next you'll need to download something to correctly download stock data from yahoo

pip install fix_yahoo_finance --upgrade --no-cache-dir

When you have anaconda installed (and optionally the libraries above)then in the command prompt enter:

jupyter notebook

this should launch a web browser and open your default directory. Navigate to the repo that you cloned and open the notebooks

Unfortunately, I was not able to export the notebook into a pdf for some unknown reason. To view a series of copy-pasted screenshots, see “PDF Example of Notebook 1.pdf”. This will give you an idea of the basic layout and content of one of the notebooks.