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CS6460: Educational Technology Summer 2018, Final Project

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.

- 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 repothat you cloned and open the notebooks