

Team CAN MP2 Project Plan

Stock market companies to focus on:

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|----------|--------|
| 1. AP | 5. MBT |
| 2. CEB | 6. MEG |
| 3. CHIB | |
| 4. GTCAP | 7. RLC |

Per company, make 4 graphs using *Python*, with time t as the x-axis and the y-axes of each graph be:

- | | |
|----------------------------------|---|
| • previous price (P_{prev}) | • 22-day momentum ($m_{\Delta t=22}$) |
| • previous volume (V_{prev}) | • 7-day momentum ($m_{\Delta t=7}$) |

*momentum is just derivative of price, use centered difference technique along with its specified Δt

Try to crop the graphs at different time windows (start time and end time), namely:

- | | |
|------------|------------|
| • 10 years | • 6 months |
| • 3 years | • 2 months |
| • 1 year | • 2 weeks |

Final Product: Linear Regression (curve fitting) of the Current Stock Price (P_{today})

$$P_{today} = \alpha P_{prev} + \beta V_{prev} + \gamma m_{\Delta t=22} + \delta m_{\Delta t=7}$$

*The final product should be coded in *java*, and its results laid out in the poster