Final Project

Quantitative Finance - 2023/2024

16 January, 2024

1. Download daily data from the web (e.g., Yahoo Finance, Google Finance, FRED) with prices for one stock in the last five years.
2. Display the time series plot of the daily close data. Based on this information, do these data appear to come from a stationary or nonstationary process?
3. Use the best subsets ARIMA approach to specify a model for the daily close data.
4. Use the best subsets ARIMA approach to specify a model for the weekly close data.
5. Use the best subsets ARIMA approach to specify a model for the monthly close data.
6. Briefly comment on the differences between the best models for daily, weekly and monthly data.

Send the final project to dfkahey@africanschoolofeconomics.com with:

- subject: QF Final Project MyName
- a report in pdf/word/html format named QF_MyName.pdf/docx/html
- the Rmd code you used in a compressed folder named QF_MyName.zip

Due Date: Thursday February 15, 2024