

The Project for MAFS5130/MSDM5053

The project should be carried out in a group consisting of three to four peoples. Each group needs to send me the names of your members before the first of April, 2024 by e-mail (please write down class MAFS5130/MSDM5053 in your e-mail).

The project is to study stocks in Hong Kong Stock market, or any index of financial markets, or exchange rates of currencies, including daily, weekly and monthly data, etc.. The following requirements have to be met:

1. The time series should not be too short.
2. Reasons should be provided why you would like to select this topic for your study.
3. Use the technical analysis methods in this courses as many as you can, for example, serial correlation, modeling, forecasting, etc..
4. Submit your findings or conclusion in a well-written report. Put all supporting materials into the appendix, e.g., data and program, etc..
5. Each group needs to give a presentation and each member in the group needs to take charge of one part in the presentation.

Presentation dates:

MAFS5130: 08/05/2024 (the lecture on 24/04 will be moved to the morning of 08/05/2024 for presentation)

MSDM5053: 04/05/2024.

6. The project should be handled to me one day before your presentation.

Note: Each member will get the same score in each project and one member may get an additional 1 or 2 score if he/she has an outstanding presentation. .