**O. P. Jindal Global University**

MBA II

Financial Econometrics (Spring Semester)

**Guidelines for the Group Project Report**

**Final Submission Deadline: MAY 6, 2019 Maximum Marks: 20**

1. The project report must contain a title page mentioning the names of group members.
2. The project report must include a table of contents, list of tables, and an executive summary at the beginning. In addition, it must include a page which **specifically mentions the contribution by each of the group members**.
3. The project report should be approximately 1,000-1,500 words in length. It should be written in an article style—not as lists of points or a PowerPoint presentation. It must include tables/graphs/scatter plots to show your work.
4. It should mention the source of data and references (wherever required).
5. Please use the following rule of text for your manuscript:  
   **Times New Roman, 12 font size, justified.**
6. To do list (Most important):
   1. Select the companies assigned to your group (see below). You are supposed to download historical daily prices of these companies from the website of National Stock Exchange (NSE) for the period Jan 1, 2016 to Dec 31, 2018 (Total 3 years).

|  |  |  |
| --- | --- | --- |
| **Group Number** | **Symbol of the company** | **Company Name** |
| GROUP1 | ADANIGREEN | Adani Green Energy Ltd. |
| GROUP2 | DCMSHRIRAM | DCM Shriram Ltd. |
| GROUP3 | GODFRYPHLP | Godfrey Phillips India Ltd. |
| GROUP4 | WOCKPHARMA | Wockhardt Ltd. |

* 1. Compute the continuously compounded (logreturns) daily returns for these companies.
  2. Keep last 10 observations reserved for out-of-sample forecast. Fit a suitable ARMA model on the remaining observations of the logreturns.
  3. Do forecasting for last 10 observations and report the accuracy of the model in the report.
  4. You are supposed to show the entire procedure involved in fitting the suitable ARMA model (along with diagnostics), forecasting the model, and checking the accuracy of the model.
  5. The final submission date is May 6, 2019. You will send project report in softcopy (PDF format only) along with RScript, by the due date. There is no need to submit hardcopy at all. Any submission after the deadline will not be considered.

**Best Wishes!**