1. Download price time series for two financial instruments from list below:

IBM, Yahoo, Amazon, General Electric.

Download daily prices for last year.

2. Test the stationarity for price time series. (Dickey-Fuller test)

3. Create time series for Daily Return.

4. Test the stationarity for Daily Return. (Dickey-Fuller test).

5. Analyze which type of time series proses (AR or MA) is more suitable for Daily Returns, using ACF and PACF correlograms.