Problem Statement

I am going to work on Value at Risk measure. I am going to use a stock historical data and ARIMA model in order to predict stock prices. After obtain predicted prices I am going to get the Value at Risk and the Conditional Value at Risk for a invest in that stock.. The goal of this project is to understand how ARIMA model works for predicting prices for calculating the VaR .

I will get historical stock data from Yahoo Finance. This project could be useful for people who work in Risk Management. Also, it can be helpful for anyone who wants to invest in different stocks in order to know how much the maximum loss can be in a period of time with a certain confidence level.