There are 4 python script files in total. Each file can run separately if the required local already exist.

It includes: (in order)

1. ftp downloading: Downloading file from [ftp1.etfg.com](ftp://ftp1.etfg.com) and yahoo to local file. Downloading may cause about 5 minutes.
2. Data clean: Read raw data from local file and clean nan value, outlier and influential point and then save to local as new file.
3. Regression analysis: Run three different regression and print out the result.
4. Portfolio construct: Construct the portfolio based on the regression result.