**AMAZON FINAL PROJECT**

**Note:** Please keep all the files in the same directory.

Project Requirements:

1. Python and related libraries

2. Anaconda

3. Jupyter

To run the project please run the files in below order:

1. Run Merged\_all\_files.ipynb. Please keep all the data files.

2. Pricing Models(All\_Models.ipynb):

a) EMA Model

b) Fama French 5-Factor

c) Moving Average Model

d) All Factors Model

e) MACD Model

3. Random Forest with Bootstrapping all Models( Bootstrap And Random Forest.ipynb)

4. Returns Models (Returns Model.ipynb):

a) CAPM Returns

b) Kalman Filter Returns

c) GARCH Returns

5. Trading Strategies (2 files)

1.(Trading\_Strategy.ipynb)

a. Day Trading

b. Long Short Trading

c. Buy Hold

2.( MACD.ipynb)

3.( SMA using Bollinger Bands.ipynb)

Presentation: <https://prezi.com/view/2NdLnKQe5AJemxTU5V6Z/>