

# Dataset Description

## Forecasting Exercise 3

### Stock Prices

The Deutscher Aktienindex (DAX), Volkswagen (VW) and German Chemical Company (BASF) datasets contain data on stock prices and shares for each of the companies. The dataset used here are from the stock market in Germany with data available from 2009 to 2011 (DAX,VW) and 2010 to 2011 (BASF)

1. **DAX**: Deutscher Aktienindex (German stock index).
2. **VW**: Volkswagen is a German car maker.
3. **BASF**: German Chemical Company

#### Series in Data Set:

- *open*: the price at which stocks began trading in the same period.
- *high*: refer to the maximum price in a given time period.
- *low*: refer to the minimum price in a given time period.
- *close*: price at which stocks ended trading in the same period.
- *volume*: is the total amount of trading activity.
- *adjclose*: closing price adjusted for dividends/splits
- *Date*: Date