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Project: Prediction of FAANG Stock Prices using VAR Modeling in R

I looked at the set of FAANG companies (e.g. Facebook, Amazon, Apple, Netflix, and Alphabet) and valued them using multivariate time series analysis in R with validation from the Corporate Finance related topics. By researching a specific segment of the market that significantly influences it I developed an evaluation model to predict which company has better returns and therefore is the best candidate to invest in over 5 years.

Model Validation: FAANG Stock Prices at the end of Q1 look as following:

Company	Stock Price, $
Facebook	204.71
Amazon	1,949.72
Apple	254.29
Netflix	375.50
Alphabet (Google)	1,162.81

In order to validate our model, I used the fitted model to predict FAANG Stock Prices and compare them with the values above retrieved from the Yahoo Financials.

Facebook Stock Price: -5832.8187*0.26 +3505.9496*0.819 -44.8321*20.34 +20.2994*21.21 +0.9882*201.91 -579.5719 = 493.46

Next Steps for Anastasia:

Find a job as a Data Analyst in the Finance field, get a minor in Finance