Research Project Progress Report Week [3] – SIT723

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| **Student Name:** | Satvik Sharma |
| **Supervisors’ Names:** | Prof. Maia Angelova |
| **Project Title:** | Financial Time Series Analysis with Machine Learning |
| **SIT723 Target Grade:** | Distinction |
| **Overleaf Project Link:** | <https://www.overleaf.com/7593645898fsydrtqsdgzb> |
| **Project Folder Link:** | [*https://deakin365.sharepoint.com/:f:/r/sites/SIT723-FinancialTimeSeriesAnalysiswithMachineLearning/Shared%20Documents/General/Satvik%20Sharma(218595095)?csf=1&web=1&e=Aqw8K8*](https://deakin365.sharepoint.com/:f:/r/sites/SIT723-FinancialTimeSeriesAnalysiswithMachineLearning/Shared%20Documents/General/Satvik%20Sharma(218595095)?csf=1&web=1&e=Aqw8K8) |
| **Worklog:** | [*https://deakin365.sharepoint.com/:x:/r/sites/SIT723-FinancialTimeSeriesAnalysiswithMachineLearning/Shared%20Documents/General/Satvik%20Sharma(218595095)/Worklog.xlsx?d=w2cfbd3ab588d42f58966474ef14f85c2&csf=1&web=1&e=v7A91f*](https://deakin365.sharepoint.com/:x:/r/sites/SIT723-FinancialTimeSeriesAnalysiswithMachineLearning/Shared%20Documents/General/Satvik%20Sharma(218595095)/Worklog.xlsx?d=w2cfbd3ab588d42f58966474ef14f85c2&csf=1&web=1&e=v7A91f) |
| **Project Plan** | |
| **Summary of the work planned with your supervisor:** | Third and fourth week will focus on literature review of the project. Third week most of the research work will take place in order to create a draft for the literature review along with upskilling and understanding of machine learning models for the financial time series analysis. |
| **Summary of the work done:** | A draft for the literature review on Financial Time Series analysis is almost ready with a few last moment touches left. Upskilling on machine learning algorithms like ARMA, GARCHA, ARIMA, LSTM have been studied as well. |
| **Next steps:** | Finalizing the literature review and getting started on the code work for the project which predicts the future values of the stocks by using machine learning. |
| **Overall project progress:** | The project is progressing well and the tasks are finishing on time and hopefully will be continuing to do so till the end. |