Code Assignment 02

- *You should explain your answers in detail. Otherwise, no points will be given.*

- *Any form of academic misconduct will not be tolerated.*

1. (5 pts) Download the given data 'Samsung_close.csv' and perform exploratory data analysis. Then try to transform the data into a stationary series.

2. (10 pts) Find at least two candidate orders for ARMA (or ARIMA) model. You should discuss why.

3. (10 pts) Perform residual analysis. Discuss the results.

Note

- Please refer to the attached Python Jupyter notebook file. You are free to just use it or modify it. (ie313_code_assignment_02.ipynb)

- You should submit a report (in pdf format) that shows your work and results on the above three questions. You do not need to submit your code.