22 OCT 2015

Russ:

* Converting status report to LaTeX
* Post LaTeX version to GitHub

Cassandra:

* Model Assumptions
  + Linear Regression (day-to-day prices are not independent 🡪 autocorrelation)
  + Logistic Regression: yes / no = trigger for buy or sell (classification variables)

Shane:

* + Company classification
  + Sell /buy / hold = classification variables
  + Use regressions in machine learning

Next week’s goals:

* Status report:
  + Trying a regression model for forecasting
  + Devise triggers based on moving average

29 OCT 2015

Fork Vs Clone in GitHub

Russ: Develop 2 models, SMA EMA, strengths vs weaknesses, plot results, Goldman Sachs

Cassandra: Researched SMA vs EMA 🡪 EMA might be better for heuristic reasons, how long should the MA

Shane: Opening vs closing price, coding in R

Jared: