Case Study: T101

Time Series Analysis and Forecasting Case study

Business objective:

Analyze the historical stock prices. Build a model on the stock prices. Forecast the future values of the stock using the time series model

Data

Download 3 years original weekly stock price for any stock.   Here is a link to pull Google stock price data

https://in.finance.yahoo.com/q/hp?s=GOOG&a=00&b=27&c=2012&d=00&e=30&f=2015&g=w

Below is the link for google last one year weekly stock prices data.

https://drive.google.com/file/d/0B7Zo00OSj1W6UkNaeTRqaVBjQ2c/view?usp=sharing

Analysis Approach

- Use Adj Close as stock price
- Clean the data, if required
- Use ARIMA technique
- Use 90% of data for model building and 10% for validation
- Final observations and inferences
- Documentation of the approach, codes and results

Discussion forum

- Facebook:
    - https://www.facebook.com/pages/Practical-Business-Analytics-Using-SAS-A-Hands-on-Guide/1539167863021194
    - https://www.facebook.com/groups/PracticalBusinessAnalytics/
- Blog :
    - http://practicalbusinessanalytics.blogspot.in
- Slide share
    - http://www.slideshare.net/21_venkat

References:

- Chapter-12: Time Series Analysis and Forecasting from the book Practical Business Analytics Using SAS: A Hands-on Guide http://www.amazon.com/Practical-Business-Analytics-Using-Hands/dp/1484200446
- Case study id: **Case Study: T101**