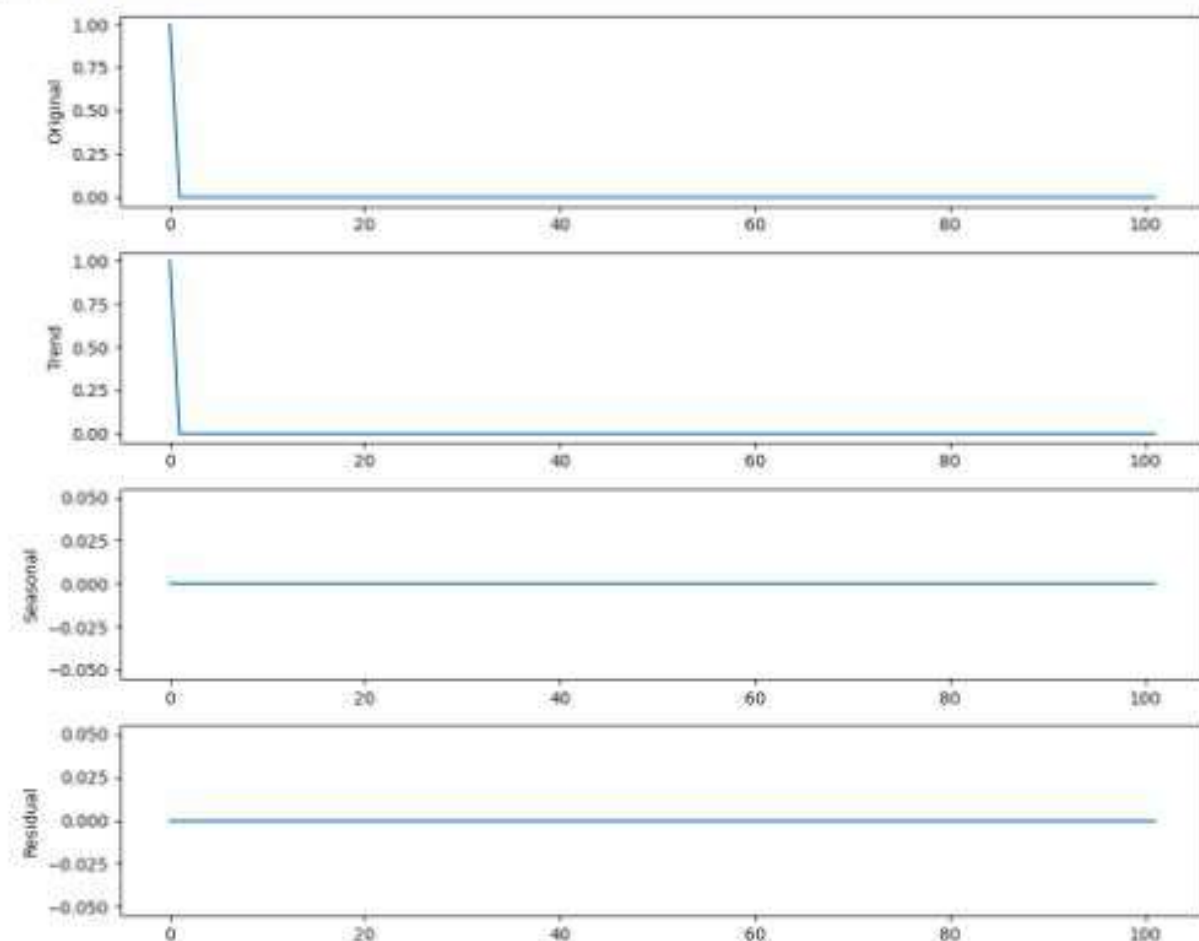


```
6
7 # Trend component
8 axes[1].plot(index, result.trend)
9 axes[1].set_ylabel('Trend')
10
11 # Seasonal component
12 axes[2].plot(index, result.seasonal)
13 axes[2].set_ylabel('Seasonal')
14
15 # Residual (irregular) component
16 axes[3].plot(index, result.resid)
17 axes[3].set_ylabel('Residual')
18
19 # Adjust the layout
20 plt.tight_layout()
21
22 # Show the plot
23 plt.show()
```



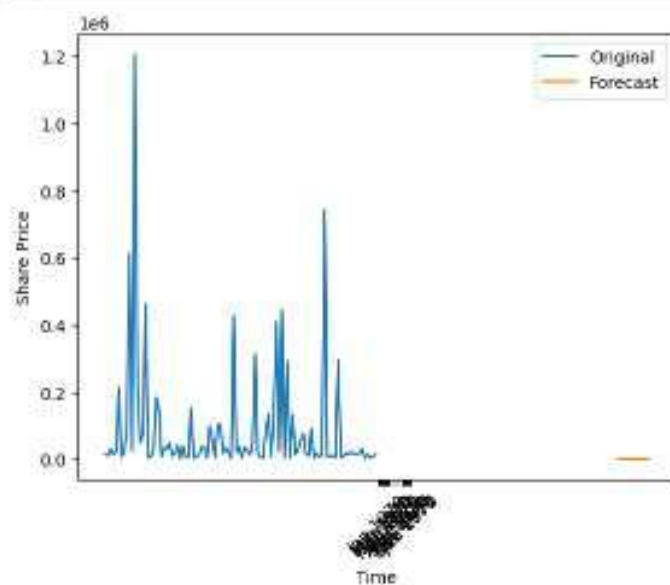
```
In [78]: 1 model = ARIMA(['None']) == 'Apple Inc.', order=(1, 1, 1)) # ARIMA(1, 1, 1) model
2 model_fit = model.fit()
```



```
In [78]: 1 model = ARIMA(['Name'] == 'Apple Inc.', order=(1, 1, 1)) # ARIMA(1, 1, 1) model
2 model_fit = model.fit()
```

```
In [79]: 1 forecast = model_fit.forecast(steps=12)
```

```
In [109]: 1 plt.plot(index, (numeric_data['Last Sale']), label='Original')
2 plt.plot(index[-12:] + len(numeric_data), forecast, label='Forecast')
3
4 months = pd.date_range(start=numeric_data.index[-1], periods=13, freq='M').strftime('%B %Y')
5 plt.xticks(np.arange(len(index), len(index) + 13), months, rotation=45)
6 plt.xlabel('Time')
7 plt.ylabel('Share Price')
8 plt.legend()
9
10 plt.show()
```



Dickey - Fuller Test

```
In [114]: 1 apple_stock = (SMA['Name'] == 'Apple Inc.')
```

```
In [115]: 1 result = adfuller(apple_stock)
```

C:\Users\naray\anaconda3\lib\site-packages\statsmodels\regression\linear_model.py:924: RuntimeWarning: divide by zero encounter
ed in log

```
11f * -nobs2*np.log(2*np.pi) - nobs2*np.log(ssr / nobs) - nobs2
```

```
In [140]: 1 SMA_2 = SMA.dropna(axis = 1)
```

```
In [141]: 1 SMA_2.shape
```

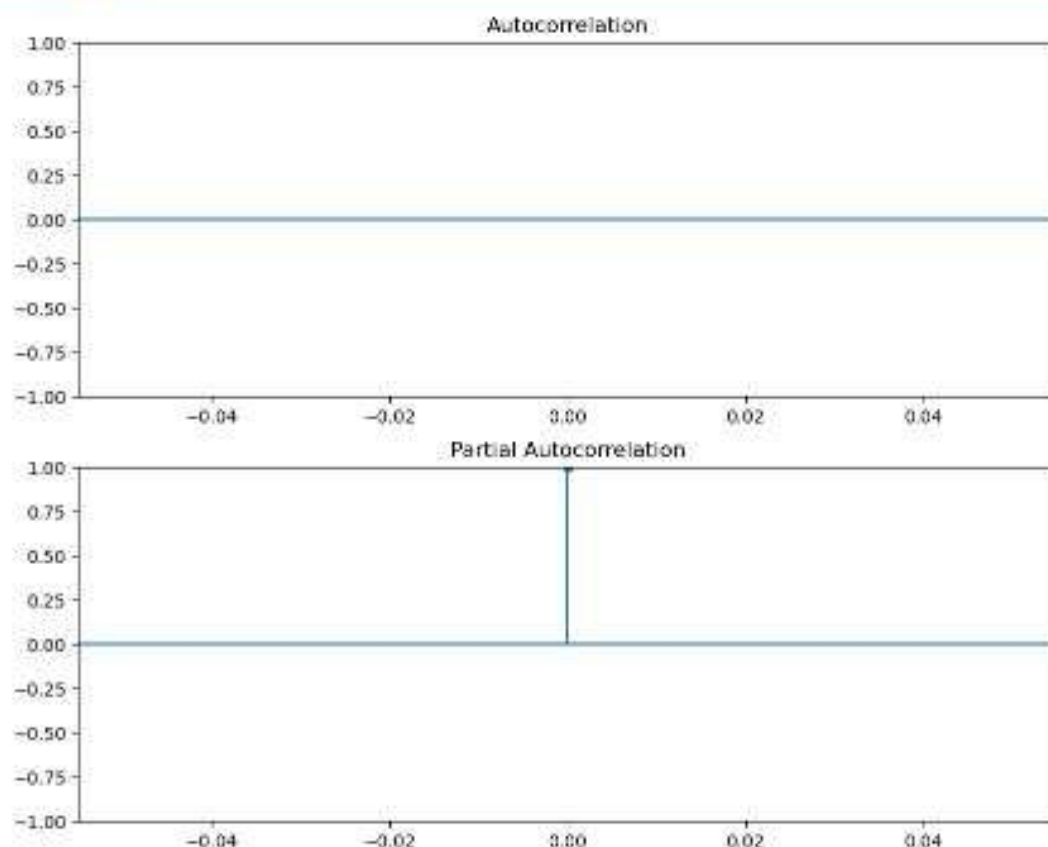
```
Out[141]: (102, 56)
```

ACF and PACF

```
In [142]: 1 apple_stock = {SMA_2['name'] == 'Apple Inc.'}
2 apple_stock = pd.Series(apple_stock, index=pd.to_datetime(SMA_2.index))
```

```
In [143]: 1 fig, (ax1, ax2) = plt.subplots(2, 1, figsize=(10, 8))
2 plot_acf(apple_stock, ax=ax1, lags=50)
3 plot_pacf(apple_stock, ax=ax2, lags=50)
4 plt.show()
```

C:\Users\naray\anaconda3\lib\site-packages\matplotlib\axes_base.py:2480: UserWarning: Warning: converting a masked element to nan.
xys = np.asarray(xys)
C:\Users\naray\anaconda3\lib\site-packages\statsmodels\graphics\tsaplots.py:348: FutureWarning: The default method 'yw' can produce PACF values outside of the [-1,1] interval. After 8.13, the default will change to adjusted 'rule-walker' ('ywm'). You can use this method now by setting method='ywm'.
warnings.warn()



NASDAQ Market Analysis



Revenue

Capex to Revenue



Cogs to Revenue



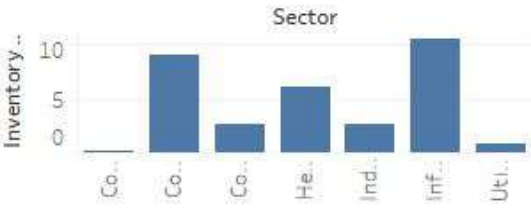
Debt to Revenue



Enterprise Value to Revenue



Inventory to Revenue



YoY Revenue Growth



NASDAQ Market Analysis



Assets

Asset Turnover



Gross Profit to Assets



Liabilities to Assets



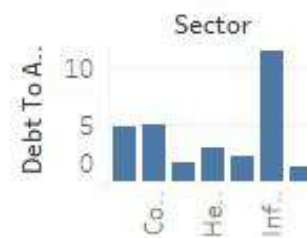
Scaled Net Operating Assets



Longterm Debt to Assets



Debt to Assets



Equity to Assets



NASDAQ Market Analysis



Debt

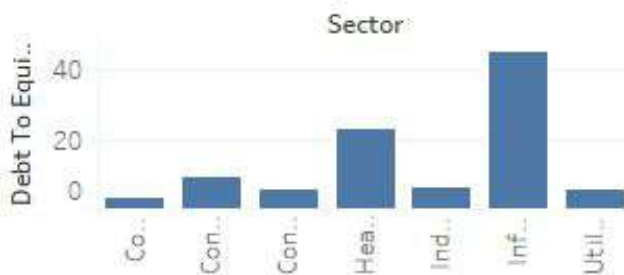
Cash to Debt



Debt to Ebitda



Debt to Equity



Debt to Revenue



Debt to Assets



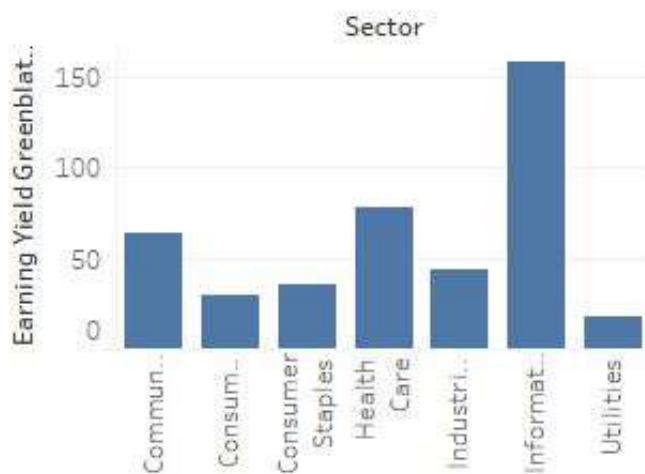
Longterm Debt to Assets



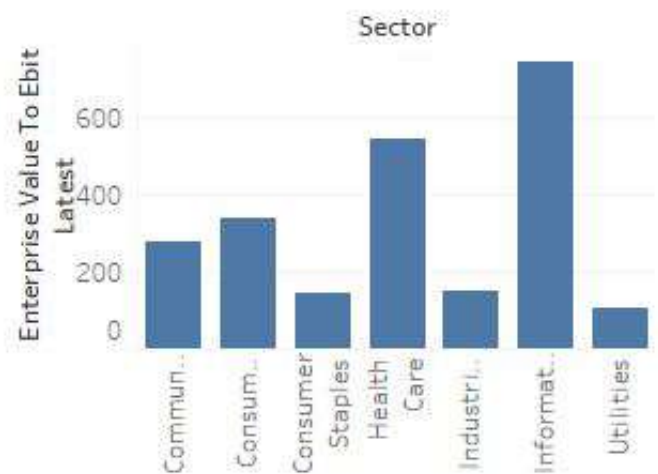
NASDAQ Market Analysis



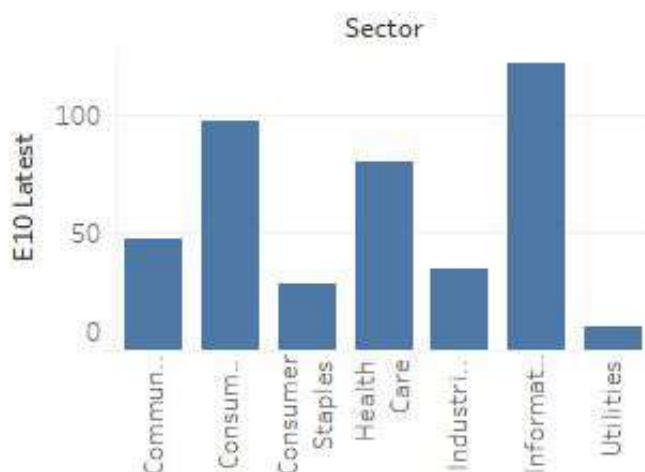
Earning Yield Greenblatt



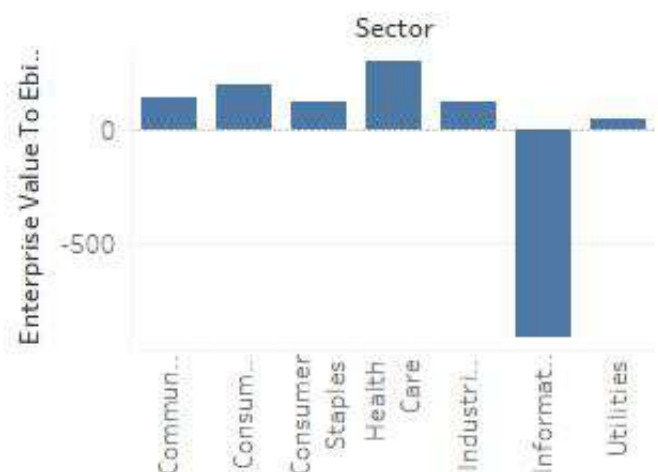
Enterprise Value to Ebit



E10



Enterprise Value to Ebitda

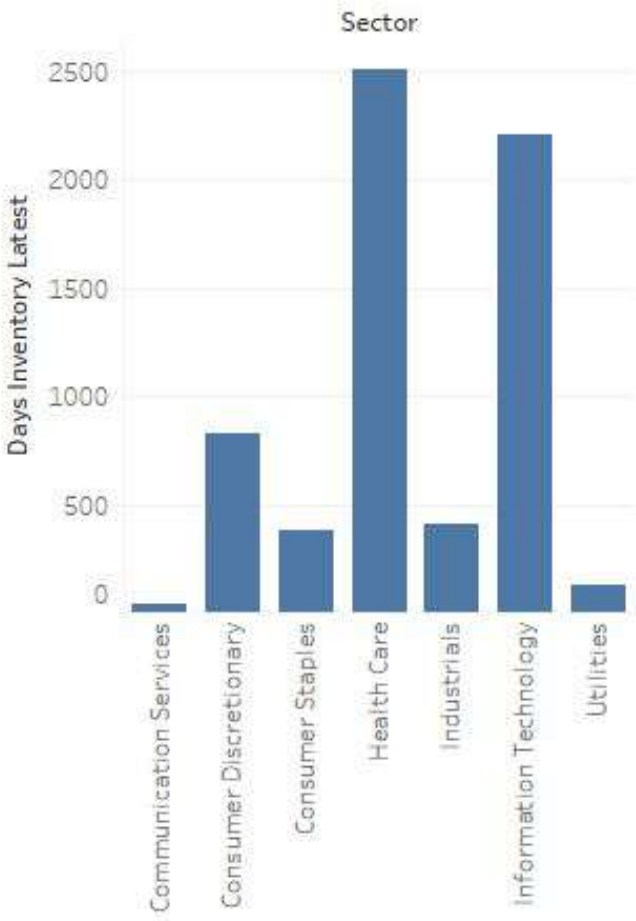


NASDAQ Market Analysis

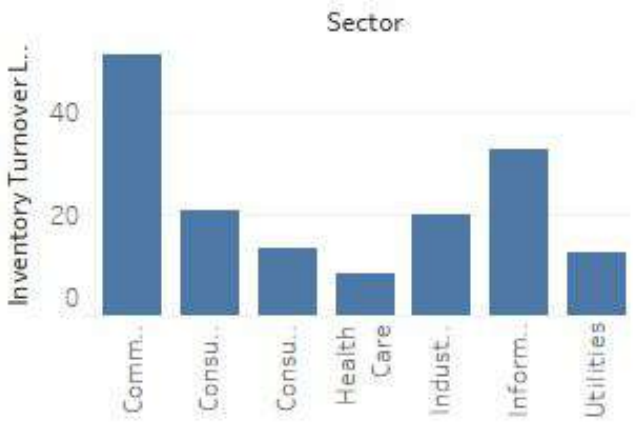


Inventory

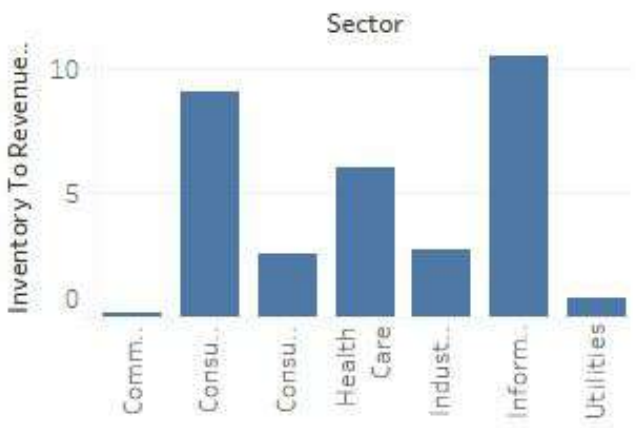
Days Inventory



Inventory Turnover



Inventory to Revenue



NASDAQ Market Analysis



Finance

Financial Distress



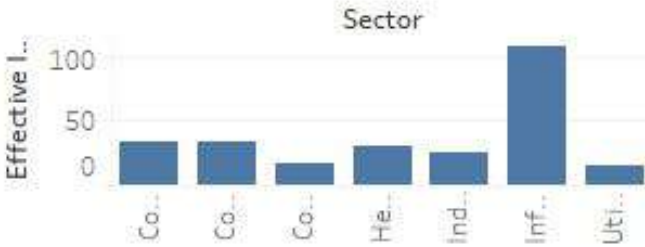
Financial Strength



Free Float Percentage



Effective Interest Rate



Interest Coverage

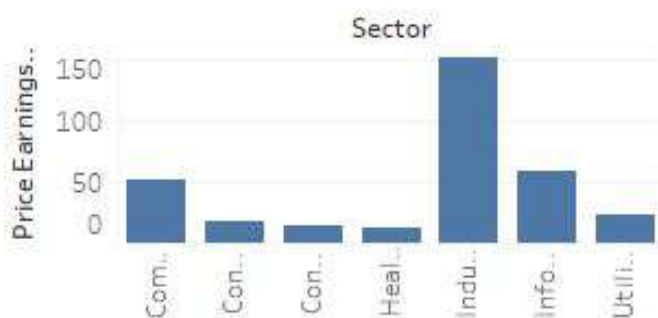


NASDAQ Market Analysis

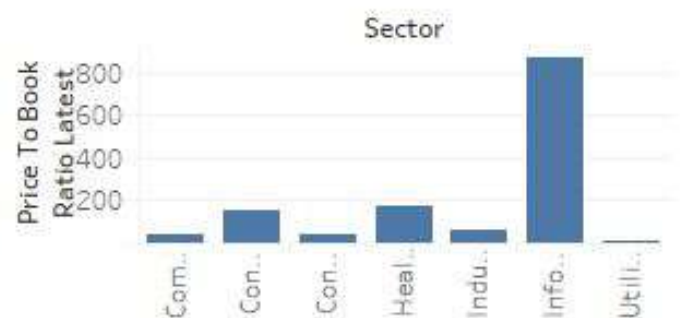


Price

Price Earnings Growth



Price to Book Ratio



Price to Earnings Ratio



Price to Earnings Ratio NRI



Price to Free Cashflow



Price to Operating Cashflow

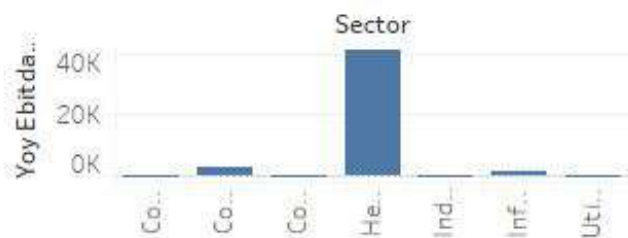


NASDAQ Market Analysis



Year over Year Analysis

YoY Ebitdtha Growth



YoY EPS Growth



YoY Revenue Growth



Rate of Return



Buyback Yield

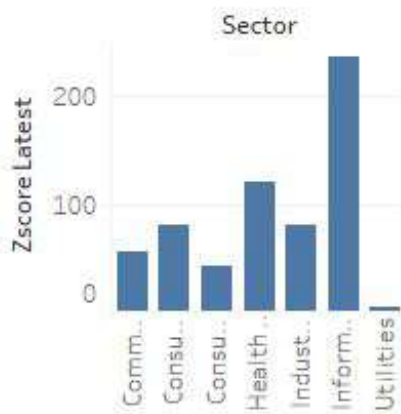


NASDAQ Market Analysis

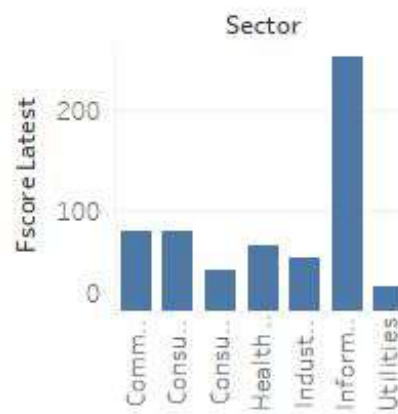


Statistics

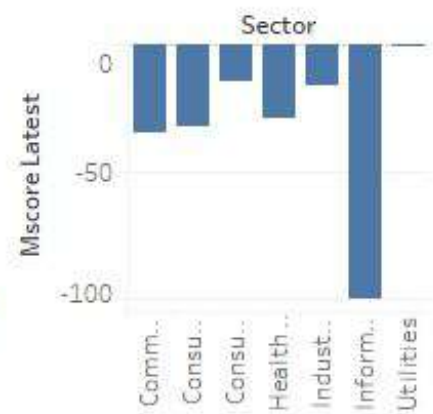
Z - Score



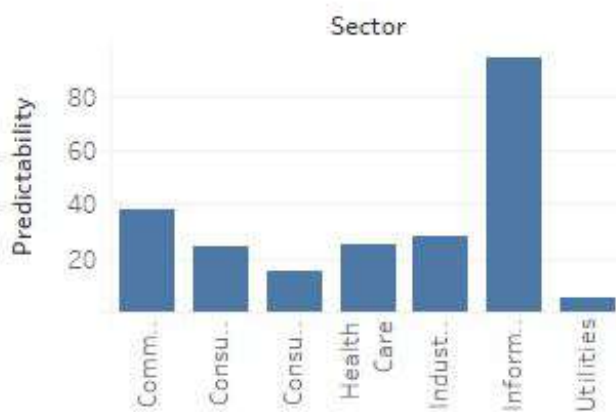
F - Score



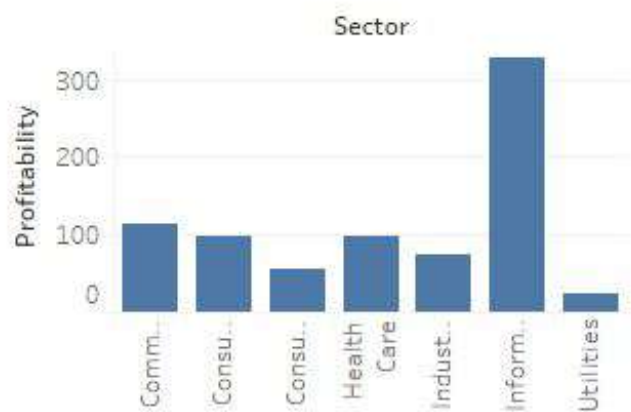
M - Score



Predictability



Profitability



NASDAQ Market Analysis



Market Trend

Market Capitalization



Cash Ratio



Rate of Return



Buyback Yield



Percentage Change of Last Sale



Current Ratio



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Calibri | 11 | Bold | Italic | Underline | Font Color | Background Color | Orientation | Merge and Center | Wrap Text | General | Format as Table | Conditional Formatting | Cell Style | Autosum | Autofilter | Sort

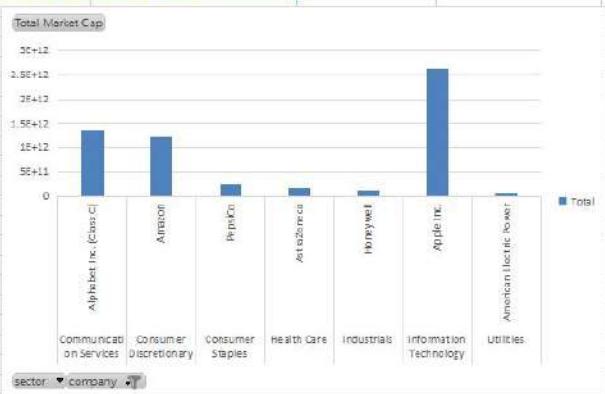
G6 | fx | Total number of companies in each sub sector

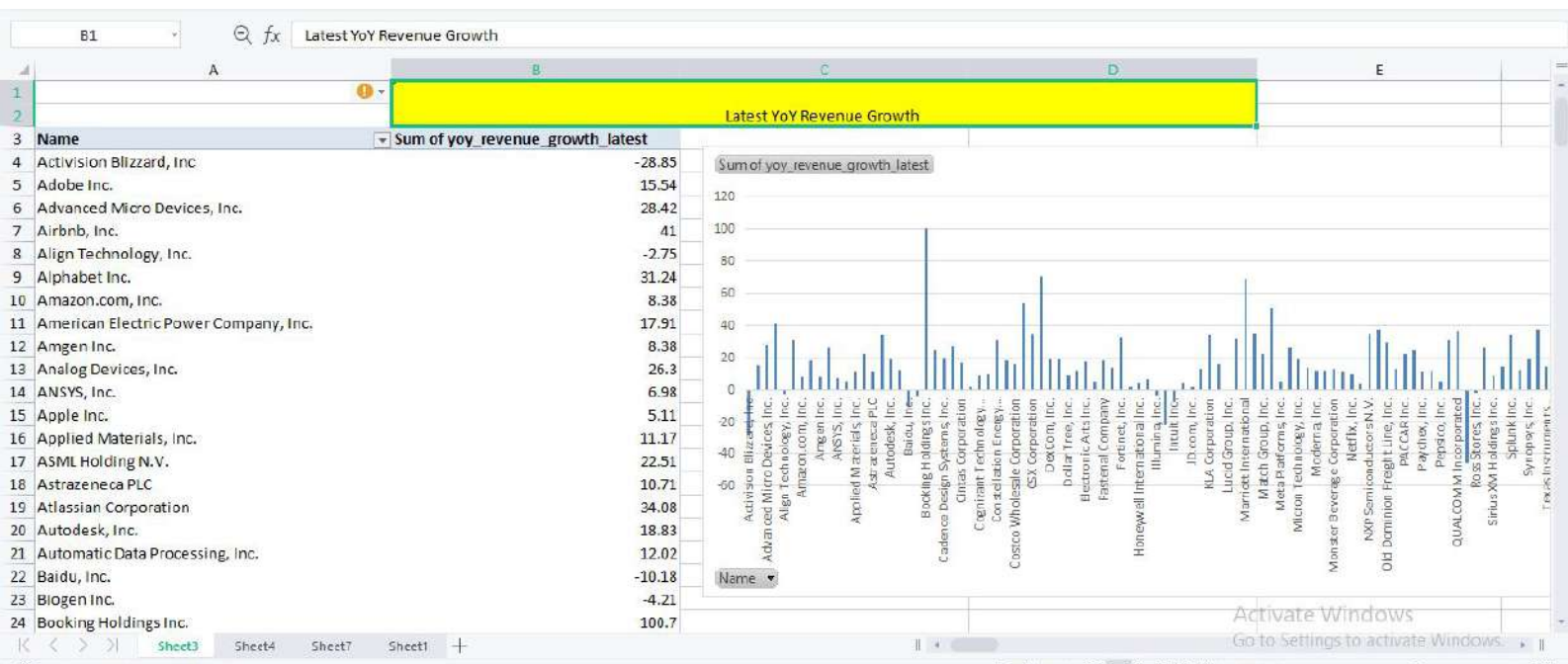
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	26	27	28	29	30	31	32	33	34	35				
Capitalization of the company in the IT sector with the greatest last																																						
sector			Information Technology																																			
company			Last Sale Sum of Market Cap																																			
Atlassian			\$201.03			\$1505897713																																
Grand Total						\$1505897713																																
Total number of companies																																						
sector			count																																			
Communication Services			13																																			
Consumer Discretionary			15																																			
Consumer Staples			7																																			
Health Care			13																																			
Industrials			8																																			
Information Technology			42																																			
Utilities			4																																			
(blank)																																						
Grand Total			102																																			
TOP 5 Companies																																						
company			Sum of Market Cap																																			
Alphabet Inc. (Class A)			1.35142e+12																																			
Alphabet Inc. (Class C)			1.3556e+12																																			
Amazon			1.22825e+12																																			
Apple Inc.			2.62574e+12																																			
Microsoft			1.85555e+12																																			
Grand Total			8.42056e+12																																			

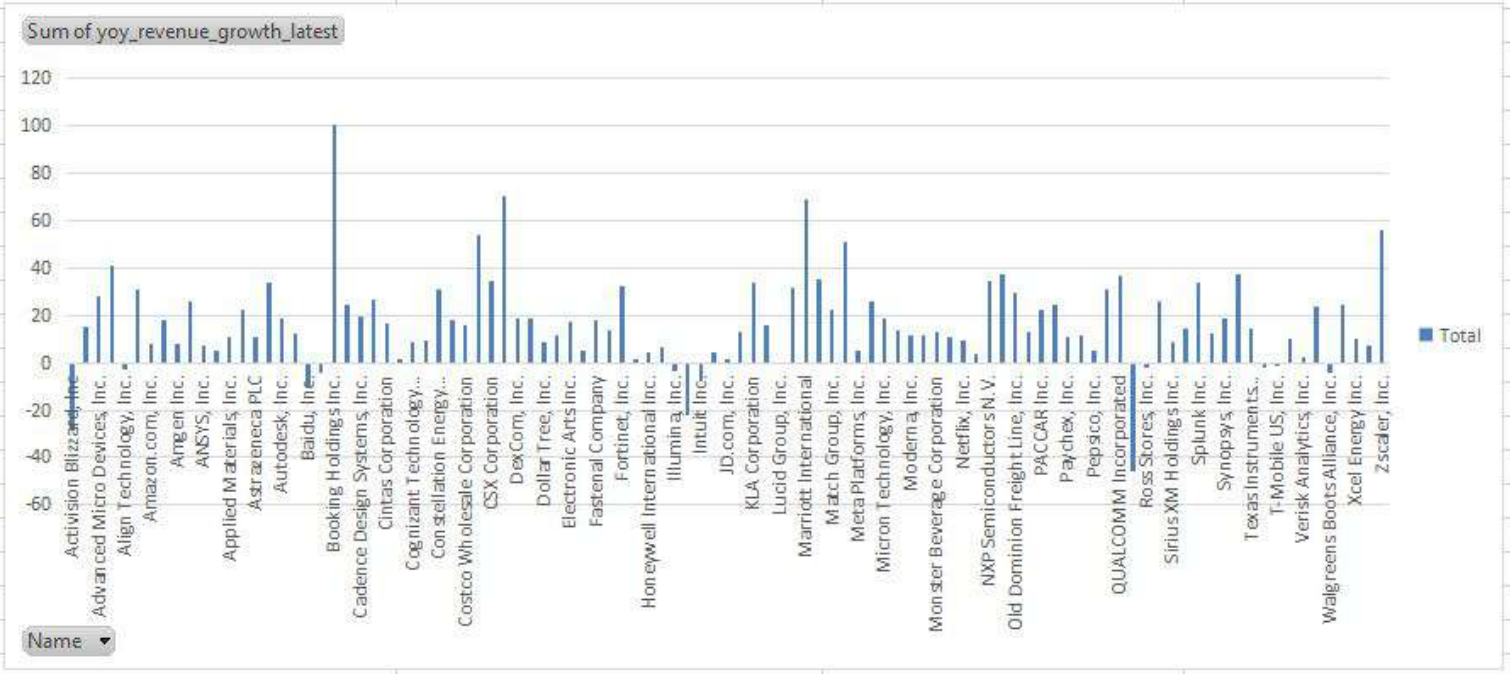
Total number of companies in each sub sector		
sector	subsector	Count of Name
Communication Services	broadcasting	15
	cable & satellite	1
	Interactive Home Entertainment	2
	Interactive Media & Services	5
	Movies & Entertainment	1
	Wireless Telecommunication Services	1
Consumer Discretionary	Apparel Retail	15
	Apparel, Accessories & Luxury Goods	1
	Automobile Manufacturers	2
	General Merchandise Stores	1
	Hotels, Resorts & Cruise Lines	1
	Internet & Direct Marketing Retail	7
	Restaurants	1
	Specialty Stores	1
Consumer Staples	Drug Retail	7
	Hypermarkets & Super Centers	1
	Packaged Foods & Meats	2
	Soft Drinks	3
Health Care	Biotechnology	13
	Health Care Equipment	7
	Health Care Supplies	3
	Life Sciences Tools & Services	1
	Pharmaceuticals	1

Activate Windows
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Share price of TOP companies from each sector									
sector	company	Total Market Cap							
Communication Services	Alphabet Inc. (Class C)	1.3556E+12							
Consumer Discretionary	Amazon	1.22825E+12							
Consumer Staples	PepsiCo	2.45342E+11							
Health Care	AstraZeneca	1.73545E+11							
Industrials	Honeywell	1.26883E+11							
Information Technology	Apple Inc.	2.62574E+12							
Utilities	American Electric Power	44807878084							
Grand Total		5.80016E+12							







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