QBUS6840: Tutorial 3 Tasks

The data set CBA_1991-2017.csv (dataset could found on Canvas) contains the monthly closing stock prices stock prices of Commonwealth Bank of Australia (CBA) from August 1991 to December 2017.

1. Load the data and plot the original data curve.
2. Write Python script to do a 2x12-MA (Moving average of moving average) method and plot them. You may call `pandas` package's `rolling_mean` or rolling function to do the 2x12 smoothing. Then plot the smoothing results onto the original time-series data curve.
3. Do another 12-MA and compare the results with 2x12-MA. You may plot these 2 MA results together and exam what is the difference.