AMATH 521 Final Project
Topic: Sector Outperformance Analysis

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Summary:

The goal of this project was to build a model that predicts the sectors that tend to outperform the market return using logistic regression with different penalties and try out different models for comparison. In order to confine our scope of the project, we decided to focus on the two largest sector in US large cap, Technology and Financial.

Data:

Methods & Algorithms: