Introduction to Trading, Machine Learning & GCP
Google Cloud, New York Institute of Finance

Overview

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Week 3
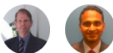
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Week 3

Discuss this week's modules here.

19 threads · Last post 16 days ago

[Go to forum]

Time Series and ARIMA Modeling

In this module you will learn about ARIMA modeling and how it is applied to time series data. You will get hands-on experience building an ARIMA model for a financial dataset.

Learning Objectives

- Learn about ARIMA models and how they are used in time series data to do forecasting.
- Differentiate between regression and ARIMA models.

⌃ Less

Time Series

▶ **Video:** What is a time series? 7 min   [Resume]

▶ **Video:** AR - Auto Regressive 7 min

▶ **Video:** MA - Moving Average 2 min

▶ **Video:** The Complete ARIMA Model 4 min

Comparing Regression to ARIMA

▶ **Video:** ARIMA compared to linear regression 7 min

▶ **Video:** How can you get a variety of models from just a single series? 1 min

▶ **Video:** How to choose ARIMA parameters for your trading model 4 min

▶ **Video:** Time Series Terminology: Auto Correlation 4 min

▶ **Video:** Sensitivity of Trading Strategy 4 min

▤ **Practice Quiz:** Time Series 5 questions

▶ **Video:** Lab Intro: Forecasting Stock Prices Using ARIMA 32 sec

Graded External Tool: Qwiklabs: Building an ARIMA Model for a Financial Dataset   1h   Due Feb 22, 1:59 AM CST

Video: Lab Walkthrough: Forecasting Stock Prices using ARIMA   7 min