

Data exercise

You've received a text file containing stock price data sampled at 1 minute intervals for approximately one year.

Please send us a write up of your predictions and estimations that answer the following prompts. Please estimate the volatility measured in percent return/year.

For each stock provide:

- 1) Your best estimate of the volatility over the next month.
- 2) Your confidence in that guess.

*Note that, like most real data, there may be errors or biases in the data presented.

Do your best to clean the data. Let us know what data you eliminated/corrected and why. Consider tradeoffs to be made about the frequency of sampling and the relative importance of more and less recent samples.

If you do any fitting to make your prediction, report the values of the parameters fitted. If you use fitting algorithms that you did not write yourself, be prepared to discuss the specifics of the model and the meaning of the parameters.

Include any code you wrote to help analyze the data.