Proposal Presentation

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Analysis for S&P 500 Index using time series method

Motivation and Introduction to the data

In recent class , we learn about SARIMA method to prediction the future state , we called " forecasting " .

Is there a method (SARIMA or others) can predict future stock price to get more information for speculator?

S&P 500 is a bellwether for the American economy .

References

- Time Series Analysis and Its Applications: With R Examples p.280-p.289
- Predicting the volatility of the S&P-500 stock index via GARCH models: the role of asymmetries
- http://en.wikipedia.org/wiki/S%26P_500
- http://en.wikipedia.org/wiki/GARCH#GARCH