

11. **Forecasting Stock Prices using Box-Jenkins Model**

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Brief description: Forecasting of time series data is of interest in many fields. The aim of this project is to model the time series of a particular stock price using Box-Jenkins modelling techniques, with a view to studying the accuracy of forecasting from this model.

Cryer and Chan (2008) *Time Series Analysis with Applications in R*. Springer Texts in Statistics.

Type of project: data analysis/simulation/theoretical? Data analysis

Computing required? Level of programming skill: low/high? Medium

Data available? Yes