

The Project for MAFS5130

The project should be carried out in a group consisting of two to four peoples. Each group needs to send me the names of your members before 01/04/2026 by e-mail (please write down class MAFS5130 in your e-mail).

The project is to study stocks in Hong Kong Stock market, or any index of financial markets, or exchange rates of currencies, including daily, weekly and monthly data, etc.. The following requirements have to be met:

1. The time series should not be too short.
2. Reasons should be provided why you would like to select this topic for your study.
3. Us the technical analysis methods in this courses as many as you can, for example, serial correlation, modeling, forecasting, etc..
4. Submit your findings or conclusion in a well-written report. Put all supporting materials into the appendix, e.g., data and program, etc..
5. Each group needs to give a presentation in the last lecture on 06/05/2026). Each member in the group needs to take charge of one part in the presentation.
6. The project should be handled to me one day before your presentation via e-mail.

Note: Each member will get the same score in each project and one member may get an additional 1 or 2 score if he/she has an outstanding presentation. The presentation venue is in our classroom.