

M5L1 Exercises

May 1, 2023

Exercise 7

Perform cluster analysis on DJIA Index components using K-Means and build an equal weight portfolio from the selected stocks. Retrieve the list of DJIA components; identify and clean any missing data points. Cluster stocks based on weekly ATR and compare it with the original dataset.

Use pyfolio-reloaded library for portfolio statistics and visualization.

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