Rendimientos

r_t

$$\text{Simples} = \frac{P(t)-P(t-1)}{P(t-1)} = \frac{P(t)}{P(t-1)} - 1$$

$P(t-1)(1+r_t)$ → diario

$= P(t-1)\left[\frac{P(t)}{P(t-1)} + 1\right]$

$= P(t)$

$1 + 365\,r = 1 + r_A$

Anualiza rend. $(1+r)^{365} = (1+r_A)$

$r_A = (1+r)^{365} - 1$

$$P(t-1)\,e^{r_t^l} = P(t)$$

$$\hookrightarrow r_t^l = \ln\left[\frac{P(t)}{P(t-1)}\right]$$

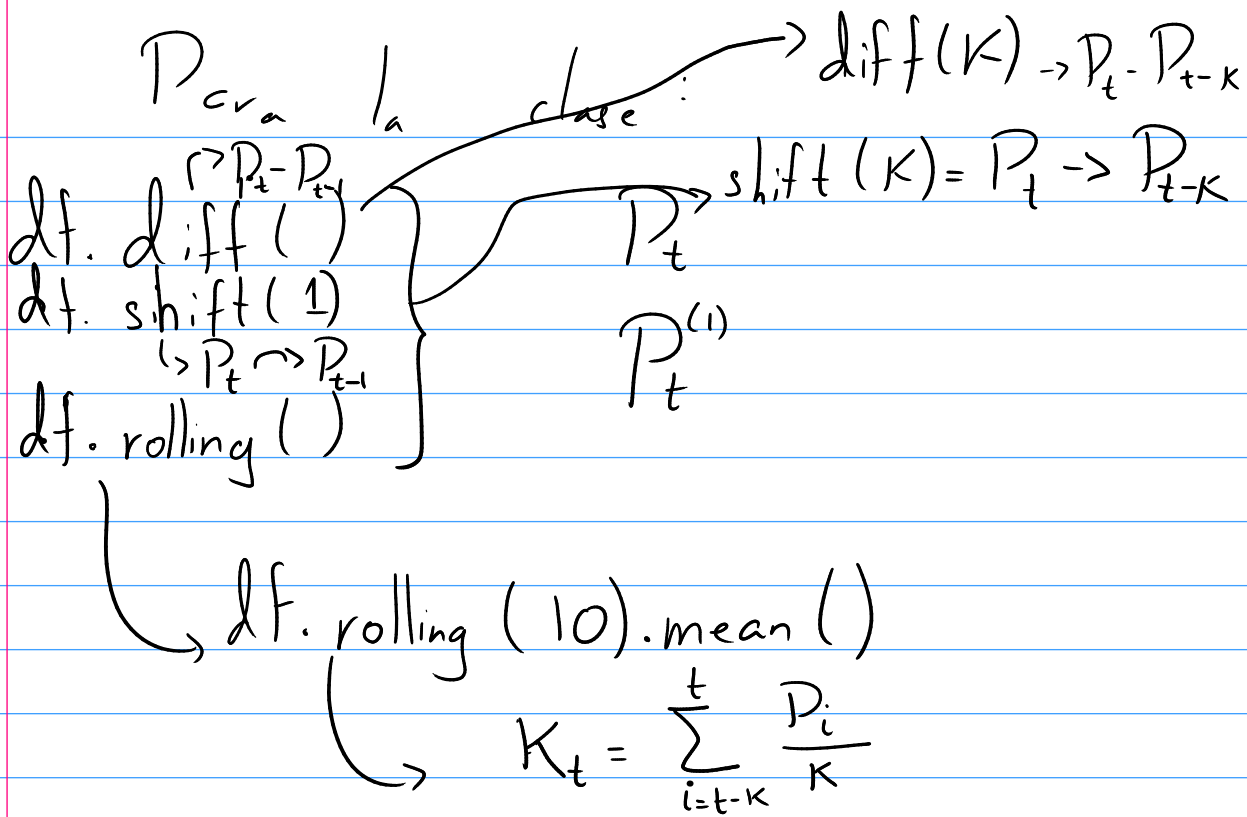
Rendimiento Logaritmico

· Kellisson } The Theory of Interest

$$r_t^l = \ln\left(\frac{P_t}{P_{t-1}}\right) = \ln(P_t) - \ln(P_{t-1})$$

$\log[P_{precios}]$ → $\log(P_t) - \ln(P_{t-1})$

↳ Diff


Pcva la close :
diff(K) -> Pt - Pt-K
shift(K) = Pt -> Pt-K
df.diff()
df.shift(1)
df.rolling()
Pt
Pt(1)
df.rolling(10).mean()
Kt = Σ_{i=t-K}^{t} Pi / K

Git

-> git clone "path.git" } Descarga
-> git commit -m "mensaje" } -> Carga cambios
-> git push

-> git pull "path.git" } Actualizar repositorio

-> Anaconda prompt

Anaconda

-> conda create --name "nombre_entorno" -> creamos entorno virtual
-> conda activate "nombre_entorno"

-> conda install -f "requirements.txt"
-> instala desde requirements Paquetes

-> jupyter notebook