

```

sure = {{"AAPL", "AFFX", "BRCM", "DLB", "FIC", "GILD", "GOOG", "GTRC", "HANS",
        "HET", "HMC", "IBM", "ILMN", "LUX", "ORCL", "PNRA", "SGMS", "SIRI",
        "SNDK", "STEM", "STX", "TM", "TMTA", "TPX", "TYC", "VLO", "XMSR", "YHOO"},
        {70, 30, 24, 50, 50, 50, 10, 50, 48, 30, 75, 20, 100, 50, 40, 40,
         50, 200, 25, 250, 100, 15, 40, 200, 20, 50, 50, 40}};

sure // MatrixForm

( AAPL AFFX BRCM DLB FIC GILD GOOG GTRC HANS HET HMC IBM ILMN LUX ORCL PNRA SGMS
  70   30   24   50   50   50   10   50   48   30   75   20   100   50   40   40   50

begin = "&a=00&b=1&c=2006";
end = "&d=09&e=12&f=2006";

AbsoluteTiming[
  quotes = Table[Rest[Import["http://ichart.finance.yahoo.com/table.csv?s=" <>
    sure[[1, i]] <> begin <> end <> "&g=d&ignore=.csv"]], {i, Length[sure[[1]]}]];
]
{12.5480432 Second, Null}

index = Rest[Import["http://ichart.finance.yahoo.com/table.csv?s=GSPC" <>
  begin <> end <> "&g=d&ignore=.csv"]];

headings = {"Date", "Open", "High", "Low", "Close", "Volume", "Adj. Close*"};

quotes[[1, 1]]
{11-Oct-06, 73.42, 73.98, 72.6, 73.23, 20 423 400, 73.23}

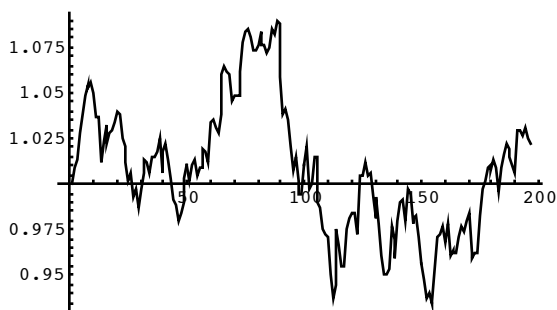
Total[Table[sure[[2, i]] * quotes[[i, 1, 7]], {i, Length[quotes]}]]
51 641.9

pval = Table[Total[Table[sure[[2, i]] * quotes[[i, j, 7]], {i, Length[quotes]}]],
  {j, Length[quotes[[1]]]}];

pNormTime = (Reverse[pval] / pval[[-1]]);

ListPlot[pNormTime, PlotJoined -> True];

```



```
<< Graphics`
```

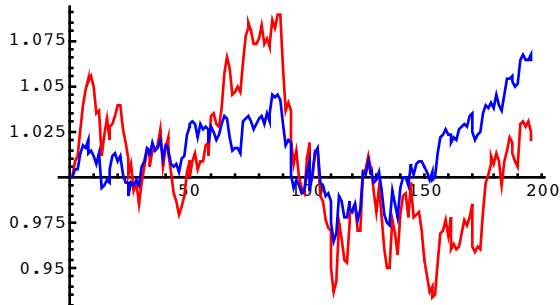
```
index[[-1, 7]]
```

```
1268.8
```

```

iNormTime = (Reverse[index[[All, 7]]] / index[[-1, 7]]);
MultipleListPlot[pNormTime, iNormTime,
  PlotJoined → True, PlotStyle → {Red, Blue}, SymbolShape → None];

```



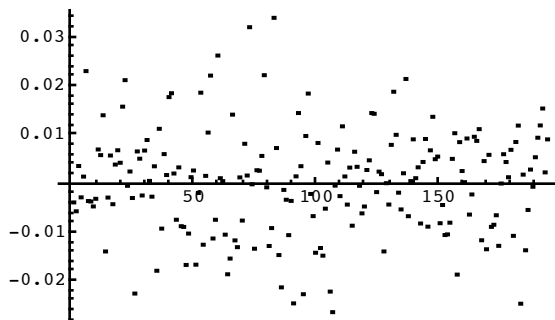
```

preturns = Table[Log[pval[[i]] / pval[[i + 1]]], {i, Length[pval] - 1}];
ireturns = Table[Log[index[[i, 7]] / index[[i + 1, 7]]], {i, Length[index] - 1}];

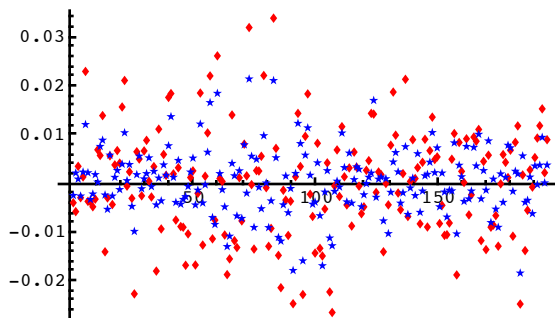
```

General::spell1 : Possible spelling error: new symbol name "ireturns" is similar to existing symbol "preturns". More...

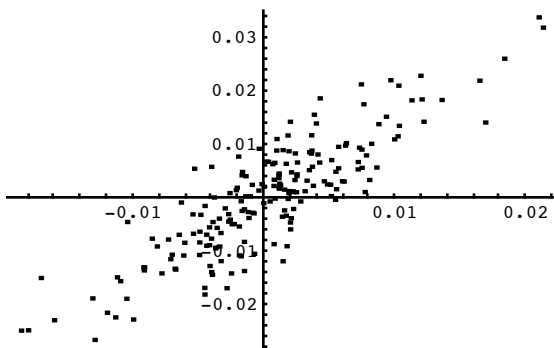
```
ListPlot[preturns];
```



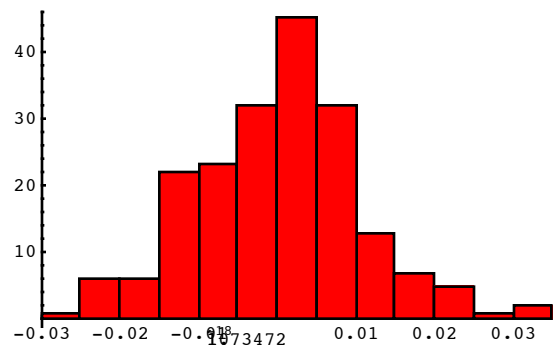
```
MultipleListPlot[preturns, ireturns, SymbolStyle → {Red, Blue}];
```



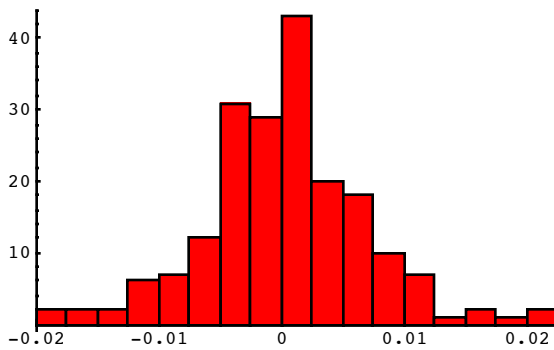
```
ListPlot[Transpose[{ireturns, preturns}]];
```



```
Histogram[preturns];
```

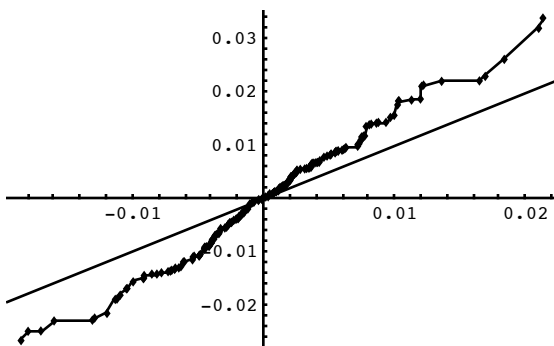


```
Histogram[ireturns];
```



```
<< Statistics`
```

```
QuantilePlot[ireturns, preturns, PlotJoined -> True];
```



```
Correlation[Rest[pretuns], Most[pretuns]]
```

```
0.0785843
```

```
Correlation[pretuns, iretuns]
```

```
0.868209
```

```
{Mean[pretuns], StandardDeviation[pretuns]}
```

```
{0.0001022, 0.0107928}
```

```
{250 Mean[pretuns], Sqrt[250] StandardDeviation[pretuns]}
```

```
{0.0255499, 0.17065}
```

```
{250 Mean[iretuns], Sqrt[250] StandardDeviation[iretuns]}
```

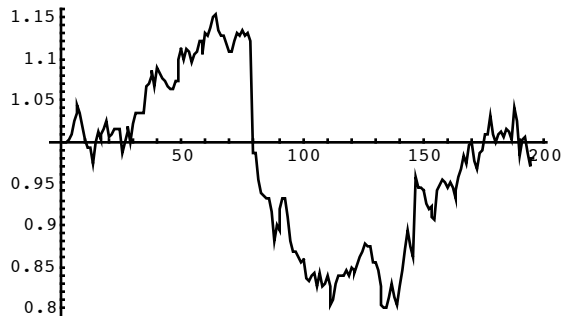
```
{0.079482, 0.104789}
```

```
mco = Rest[Import[
```

```
  "http://ichart.finance.yahoo.com/table.csv?s=MCO&a=00&b=1&c=2006&d=09&e=12&f=2006&g=d&ignore=.csv"]];
```

```
mcoNormTime = (Reverse[mco[[All, 7]]] / mco[[-1, 7]]);
```

```
ListPlot[mcoNormTime, PlotJoined -> True];
```



```
spc = {{ "FBIDX", "FDIVX", "NBGEX", "RIMSX" }, {193, 108, 50, 43}};
```

```
AbsoluteTiming[
```

```
  quotesSPC = Table[Rest[Import["http://ichart.finance.yahoo.com/table.csv?s=" <>
    spc[[1, i]] <> "&a=00&b=1&c=2006&d=09&e=12&f=2006&g=d&ignore=.csv"]],
    {i, Length[spc[[1]]}]]];
```

```
]
```

```
{1.5322032 Second, Null}
```

```
f = {{ "F", "FCNTX", "FDCAIX", "FDGFX", "FOSFX", "FRESX", "NBGIX", "OAKLX",
  "PTRAX", "RYLPX" }, {444, 90, 156, 165, 106, 173, 96, 163, 360, 355}};
```

```

AbsoluteTiming[
  quotesF = Table[Rest[Import["http://ichart.finance.yahoo.com/table.csv?s=" <>
    f[[1, i]] <> "&a=00&b=1&c=2006&d=09&e=12&f=2006&g=d&ignore=.csv"]],
    {i, Length[f[[1]]}]];
]
General::spell1 : Possible spelling error: new
  symbol name "quotesF" is similar to existing symbol "quotes". More...
{3.8855872 Second, Null}

fval = Table[Total[Table[f[[2, i]] * quotesF[[i, j, 7]], {i, Length[quotesF]}]],
  {j, Length[quotesF[[1]]}]];
General::spell1 :
  Possible spelling error: new symbol name "fval" is similar to existing symbol "pval". More...

fNormTime = (Reverse[fval] / fval[[-1]]);
General::spell : Possible spelling error: new symbol name
  "fNormTime" is similar to existing symbols {iNormTime, pNormTime}. More...

spcval =
  Table[Total[Table[spc[[2, i]] * quotesSPC[[i, j, 7]], {i, Length[quotesSPC]}]],
    {j, Length[quotesSPC[[1]]}]];

spcNormTime = (Reverse[spcval] / spcval[[-1]]);

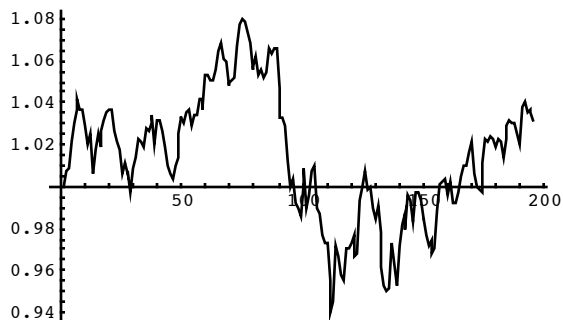
mcoval = mco[[All, 7]] * 183;

tot = pval + fval + spcval + mcoval;

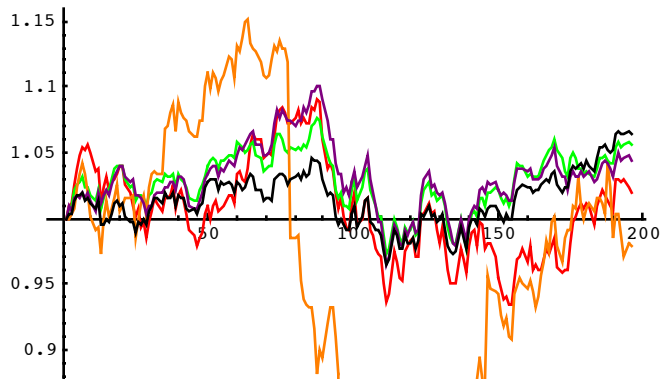
totNormTime = (Reverse[tot] / tot[[-1]]);

ListPlot[totNormTime, PlotJoined -> True];

```



```
MultipleListPlot[pNormTime, fNormTime,  
  mcoNormTime, spcNormTime, iNormTime, PlotJoined → True,  
  SymbolShape → None, PlotStyle → {Red, Green, Orange, Purple, Black}];
```



```
MultipleListPlot[totNormTime, iNormTime,  
  PlotJoined → True, SymbolShape → None, PlotStyle → {Red, Black}];
```

