FinTech Unit 15 Homework: Grading Rubric
Machine Learning Trading Bot

Criteria	Ratings			
Establish a baseline performance and tune the baseline algorithm • Save PNG image of the cumulative return plot that shows the actual returns vs/ strategy returns. • Tune by adjusting the size of the training dataset by slicing it into different time periods. • Tune by adjusting the SMA input features by chaing one or both of the windows. • Save a PNG image of the cumulative product of actual returns vs. strategy returns.	**30 Points Mastery** • Completed 4 out of 4 requirements • Code runs without error and produces the assigned results • Code accounts for all possible scenarios • Code is free of bugs	**29 > 23 Points Approaching Mastery** • Completed 3 out of 4 of requirements • Code runs without error • Code produces results as expected 80% of the time	**23 > 18 Points Progressing** • Completed fewer than 2 out of 4 requirements • Code runs without error • Code produces results, but not necessarily the correct results	**18 > 0 Emerging** • Completed 1 or none out of the 4 requirements • No submission • Code runs with error
Evaluate a new machine learning classifier • Import a new classifier. • Fit the new classifier using the original training data. • Backtest the new model. • Save a PNG image of the cumulative product of actual returns vs/ strategy returns.	**30 Points Mastery** • Completed 4 out of 4 requirements • Code runs without error and produces the assigned results • Code accounts for all possible scenarios • Code is free of bugs	**29 > 23 Points Approaching Mastery** • Completed 3 out of 4 of requirements • Code runs without error • Code produces results as expected 80% of the time	**23 > 18 Points Progressing** • Completed fewer than 2 out of 4 requirements • Code runs without error • Code produces results, but not necessarily the correct results	**18 > 0 Emerging** • Completed 1 or none out of the 4 requirements • No submission • Code runs with error
Create an evaluation report • Compose a markdown report to include all findings, conclusions and analysis. • Include all PNG images that were created. • Include conclusions about baseline performance and updated model performance. • Choose a set of parameters that best improved the algorithm returns and include it in the report.	**10 Points Mastery** • Completed 4 out of 4 requirements • Code runs without error and produces the assigned results • Code accounts for all possible scenarios • Code is free of bugs	**19 > 13 Points Approaching Mastery** • Completed 3 out of 4 of requirements • Code runs without error • Code produces results as expected 80% of the time	**13 > 8 Points Progressing** • Completed fewer than 2 out of 4 requirements • Code runs without error • Code produces results, but not necessarily the correct results	**8 > 0 Emerging** • Completed 1 or none out of the 4 requirements • No submission • Code runs with error
Coding Conventions/Formating • Appropriate header, name, short description at top of the notebook • Imports are at the top of the file, just after any headers or subheads. • Files read in from relative file path • Functions and variable names are descriptive, lowercase, with words separated by underscores • Clean code, no repetition, maintainable and highly reusable code. • Appropriate code wrapping and cell sizes • Appropriate subheads as needed	**10 Points Mastery**	**9 Points Approaching Mastery**	**8 Points Progressing**	**8 > 0 Emerging**
Deployment/Submission • Files submitted in personal repo • Appropriate directory structure with correct files needed to run scripts • Appropriate commit messages • Appropriate README	**10 Points Mastery**	**9 Points Approaching Mastery**	**8 Points Progressing**	**8 > 0 Emerging**
Documentation/Comments • Code is well commented with concise, relevant comments	**10 Points Mastery**	**9 Points Approaching Mastery**	**8 Points Progressing**	**8 > 0 Emerging**

TOTAL POINTS

Points	Feedback
LETTER GRADE	
0	F