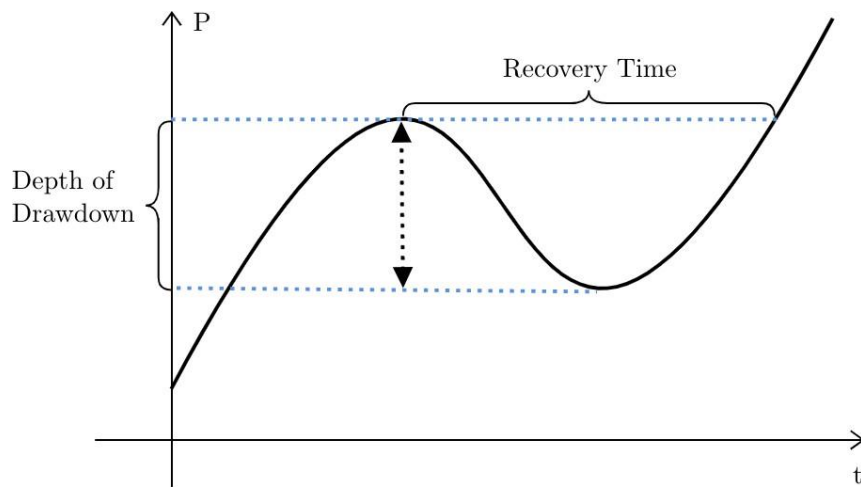# FRE 7811 Homework 1

Prof. Ernest Baver

1. **Drawdown Calculation Algorithm**.

Find a time series representing stock price or index. Assume this price series is given to you as an input PnL function $P(t)$, $t = 0, \ldots, T$. Write a code in Python or pseudocode to

(a) Find all drawdowns.

(b) Find depth of each drawdown.

(c) Find recovery time of each drawdown.