

FIN-221: Machine Learning in Finance
HW 2
Due on October 06, 2025

1. Exercise 2.2 of the textbook. You can use the programs and modules developed by Hudson and Thames. For futures roll data see https://raw.githubusercontent.com/hudson-and-thames/example-data/main/futures_stitched.csv

I have also uploaded a zip file of sample ES data (courtesy of Hudson and Thames).

2. Exercise 2.4 of the textbook. Same goes here regarding the data.
3. Repeat Exercise 2.2 with Google data from https://github.com/jjakimoto/finance_ml/blob/master/datasets/Google.csv