2]:	<pre>import seaborn as sns</pre>
3]:	<pre># Invoke data from CSV file: df_nissan=pd.read_csv('nissan_car.csv', index_col="Date", parse_dates=True) df_tesla=pd.read_csv('tesla_car.csv', index_col="Date", parse_dates=True) df_volkswagen=pd.read_csv('volkswagen.csv', index_col="Date", parse_dates=True)</pre>
3]:	# Printing the first 5 rows for nissan: df_nissan.head() Open High Low Close Adj Close Volume Date
	2016-08-24 961.5 973.799988 955.299988 972.200012 826.390381 14245400 2016-08-25 976.0 993.000000 969.099976 982.500000 835.145630 15255800 2016-08-26 980.0 984.900024 972.000000 974.000000 827.920410 13899600 2016-08-29 1000.0 1005.000000 996.400024 1001.000000 850.870972 15360000
4]:	2016-08-30 995.0 1005.500000 988.200012 1003.000000 852.570984 11450800 # Printing the first 5 rows for tesla:
4]:	Open High Low Close Adj Close Volume Date 2016-08-24 45.410000 45.430000 44.444000 44.523998 12853500
	2016-08-25 43.222000 44.759998 44.192001 44.192001 8812500 2016-08-26 44.428001 44.571999 43.764000 43.998001 11195000 2016-08-29 44.029999 44.080002 43.000000 43.040001 43.040001 16331500 2016-08-30 43.222000 43.222000 42.104000 42.268002 42.268002 15844500
[5]:	# Printing the first 5 rows for volkswagen: df_volkswagen.head()
[5]:	Open High Low Close Adj Close Volume Date 2016-08-24 123.050003 123.900002 121.150002 122.650002 107.715622 721191
	2016-08-25 122.050003 122.400002 119.449997 120.400002 105.739594 1002019 2016-08-26 120.699997 124.250000 120.550003 124.199997 109.076889 1262102 2016-08-29 123.199997 124.900002 121.849998 122.400002 107.496063 589692 2016-08-30 123.250000 125.250000 122.800003 124.800003 109.603836 964915
[6]:	<pre># Create a new dataframe that holds the all 3 cars: df=pd.DataFrame({'nissan':df_nissan['Close'],'tesla':df_tesla['Close'],'volkswagen':df_volkswagen['Close']})</pre>
[7]: [7]:	# Show the new dataframe: df nissan tesla volkswagen
	Date 2016-08-24 972.200012 44.523998 122.650002 2016-08-25 982.500000 44.192001 120.400002 2016-08-26 974.000000 43.998001 124.199997
	2016-08-29 1001.000000 43.040001 122.400002 2016-08-30 1003.000000 42.268002 124.800003 2021-08-18 581.00000 688.989990 198.539993
	2021-08-19 565.700012 673.469971 194.839996 2021-08-20 524.700012 680.260010 192.860001 2021-08-23 542.599976 706.299988 194.539993 2021-08-24 561.000000 NaN NaN
[8]:	1302 rows × 3 columns # Get statistics on the data:
[8]:	nissan tesla volkswagen count 1241.000000 1258.000000 1266.000000 mean 833.557211 186.397424 153.695276
	std 272.248364 230.373307 26.389133 min 315.500000 35.793999 87.199997 25% 579.299988 55.318001 138.000000 50% 935.000000 66.957000 146.730003
[9]:	75% 1086.00000 172.577003 164.575000 max 1212.000000 883.090027 246.550003 # Visualizing:
	<pre>plt.style.use('fivethirtyeight') e_car=df plt.figure(figsize=(12.2,4.5)) for c in e_car.columns.values: plt.plot(e_car[c],label=c) plt.title('Car Brands share price')</pre>
	<pre>plt.xlabel('Year') plt.ylabel('Share price') plt.legend(e_car.columns.values,loc='upper left') plt.show()</pre>
	Car Brands share price 1200 nissan tesla volkswagen
	S 400
	200 0 2017 2018 2019 2020 2021 Year
10]:	<pre># Scale the data: from sklearn import preprocessing min_max_scaler=preprocessing.MinMaxScaler(feature_range=(0,100)) scaled=min_max_scaler.fit_transform(df) scaled</pre>
10]:	array([[73.25153508, 1.03033635, 22.24662922],
11]:	[25.33184339, 79.13479668, 67.36114964], [27.38427217, nan, nan]]) # Convert the scaled data into a dataframe: df_scale=pd.DataFrame(scaled,columns=df.columns)
12]:	<pre># Visualize the scaled data: plt.style.use('fivethirtyeight') e_car=df_scale plt.figure(figsize=(12.2,4.5))</pre>
	<pre>for c in e_car.columns.values: plt.plot(e_car[c],label=c) plt.title('Scaled Car Brands share price') plt.xlabel('Days') plt.ylabel('Share price') plt.legend(e_car.columns.values,loc='upper left')</pre>
	Scaled Car Brands share price nissan tesla
	80 volkswagen 60 40
13]:	0 200 400 600 800 1000 1200 Days # Get the daily simple return:
[13]:	DSR=df.pct_change(1) DSR nissan tesla volkswagen Date
	2016-08-24 NaN NaN NaN 2016-08-25 0.010595 -0.007457 -0.018345 2016-08-26 -0.008651 -0.004390 0.031561 2016-08-29 0.027721 -0.021774 -0.014493
	2016-08-30 0.001998 -0.017937 0.019608 2021-08-18 0.002588 0.034970 -0.008787 2021-08-19 -0.026334 -0.022526 -0.018636
	2021-08-20 -0.072477 0.010082 -0.010162 2021-08-23 0.034115 0.038279 0.008711 2021-08-24 0.033911 0.000000 0.000000 1302 rows × 3 columns
[14]:	<pre># Visualize the daily simple returns: plt.figure(figsize=(12,4.5)) for c in DSR.columns.values:</pre>
	<pre>plt.plot(DSR.index,DSR[c],label=c,lw=2,alpha=.7) plt.title('Daily Simple Returns') plt.ylabel('Percentage(in decimal form)') plt.xlabel('Year') plt.legend(DSR.columns.values,loc='upper right') plt.show()</pre>
	Daily Simple Returns O.2 Inissan tesla volkswagen
	O.1 O.0 O.1 O.0 O.1 O.0 O.1 O.0 O.1 O.0 O.0
	Deg -0.1 2017 2018 2019 2020 2021
15]:	Year # Get the volatility print('The volatility')
15]:	DSR.std() The volatility nissan
16]:	<pre>dtype: float64 # Show the mean / average daily simple return: DSR.mean()</pre>
16]: 17]:	nissan -0.000238 tesla 0.002798 volkswagen 0.000571 dtype: float64 # Get the correlation:
17]:	DSR.corr() nissan tesla volkswagen nissan 1.000000 0.092592 0.245615
18]:	tesla 0.092592 1.000000 0.237144 volkswagen 0.245615 0.237144 1.000000 # Visualize the correlation:
18]:	<pre>plt.subplots(figsize=(11,11)) sns.heatmap(DSR.corr(), annot=True, fmt='.2%') <axessubplot:></axessubplot:></pre> 1.0
	100.00% 9.26% 24.56% 0.8
	0.6 9.26% 100.00% 23.71%
	9.26% 100.00% 23.71% 0.4
	24.56% 23.71% 100.00% 0.2
19]:	nissan tesla volkswagen # Get the daily cumulative simple returns: DCSR=(DSR+1).cumprod()
L9]:	#show: DCSR nissan tesla volkswagen
	Date 2016-08-24 NaN NaN NaN 2016-08-25 1.010595 0.992543 0.981655 2016-08-26 1.001851 0.988186 1.012638
	2016-08-29 1.029624 0.966670 0.997962 2016-08-30 1.031681 0.949331 1.017530 2021-08-18 0.597614 15.474576 1.618752
	2021-08-19 0.581876 15.125999 1.588585 2021-08-20 0.539704 15.278502 1.572442 2021-08-23 0.558116 15.863355 1.586139 2021-08-24 0.577042 15.863355 1.586139
21]:	1302 rows × 3 columns # Visualize the daily cumulative simple returns:
	<pre>plt.figure(figsize=(12.2,4.5)) for c in DCSR.columns.values: plt.plot(DCSR.index,DCSR[c],lw=2,label=c) plt.title('Daily cumualtive Simple Return') plt.xlabel('Year') plt.ylabel('Growth') plt.legend(DCSR.columns.values.loc='unner_left',fontsize=10)</pre>
	plt.legend(DCSR.columns.values,loc='upper left',fontsize=10) plt.show() Daily cumualtive Simple Return 20.0
	17.5 — tesla volkswagen 15.0
	F 12.5 10.0 7.5 5.0 2.5
	0.0
[]:	2017 2018 2019 2020 2021 Year

In [1]:

Importing required packages: