**Algorithmic Trading**

**COMP0051**

**2023/24 Coursework 1**

**Time Series [10 points]**

1. A screen shot of a computer program

   Description automatically generatedDownload two ETF time series using an API. The length of the time series T, with T=300 and a daily resolution.
2. Plot the price time series.

A graph of blue and orange lines

Description automatically generated

**Moving Averages [20 points]**