Rhonald Reside

|  |  |  |
| --- | --- | --- |
| Method | Code | Time (Seconds) |
| 1 | close\_px[-4:] | 0.00579380989075 Seconds |
| 2 | rets = close\_px.pct\_change().dropna()  spx\_corr = lambda x: x.corrwith(x['High'])  by\_year = rets.groupby(lambda x: x.year)  by\_year.apply(spx\_corr) | 0.00370502471924 Seconds |
| 3 | by\_year.apply(lambda g: g['Low'].corr(g['Volume'])) | -0.00384306907654 Seconds |
| 4 | import statsmodels.api as sm  def regression(data, yvar, xvars):  Y = data[yvar]  X = data[xvars]  X['intercept'] = 1.  result = sm.OLS(Y,X).fit()  return result.params  by\_year.apply(regression,'High',['Open']) | -0.00264191627502 Seconds |