MC3 Projec 2

KNN Trader

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# Indicators

# Trading Policy

# Sine data

## In Sample

|  |  |  |
| --- | --- | --- |
|  | KNN Portfolio | $SPX |
| Sharpe Ratio | 7.60384327713 | -0.21996865409 |
| Cumulative Return | 5.78168311 | -0.240581328829 |
| Standard Deviation | 0.00799470507881 | 0.0219524869863 |
| Avg. Daily Return | 0.00382944057087 | -0.000304189525556 |

## Out of Sample

|  |  |  |
| --- | --- | --- |
|  | KNN Portfolio | $SPX |
| Sharpe Ratio | 7.48519458772 | 0.393165319464 |
| Cumulative Return | 5.82018287 | 0.127791229486 |
| Standard Deviation | 0.00816426802962 | 0.0131086008359 |
| Avg. Daily Return | 0.00384963964756 | 0.000324661859049 |

## Analysis of Results

# IBM Data

## In Sample

|  |  |  |
| --- | --- | --- |
|  | KNN Portfolio | $SPX |
| Sharpe Ratio | 3.37293130035 | -0.21996865409 |
| Cumulative Return | 1.8047 | -0.240581328829 |
| Standard Deviation | 0.00984754069168 | 0.0219524869863 |
| Avg. Daily Return | 0.00209235325655 | -0.000304189525556 |

## Out of Sample

|  |  |  |
| --- | --- | --- |
|  | KNN Portfolio | $SPX |
| Sharpe Ratio | -0.0358579773671 | 0.393165319464 |
| Cumulative Return | -0.0911 | 0.127791229486 |
| Standard Deviation | 0.0173479262842 | 0.0131086008359 |
| Avg. Daily Return | -3.9186194199e-05 | 0.000324661859049 |

## Analysis of Results