Weilin Lu

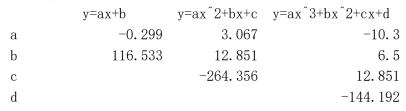
Assign-9

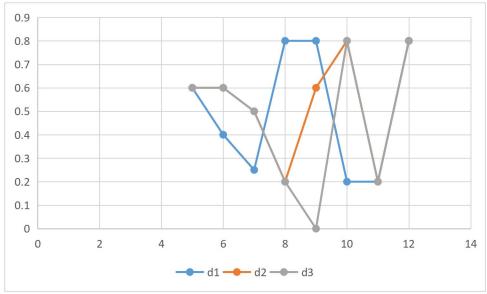
Linear_Models

Q1

X=open price

Y=close price





Q2

Year 1 accuracy

Week	d1	d2	d3	
	5	0.6	0.6	0.6
	6	0.4	0.6	0.6
	7	0.25	0.5	0.5
	8	0.8	0.2	0.2
	9	0.8	0.6	0
	10	0.2	0.8	0.8
	11	0.2	0.2	0.2
	12	0.8	0.8	0.8

I choose:week 8,week 10 and week 12

Year 2, accuracy

week		d1	d2	d3	
	8	0.4		0.4	0.4
	10	0.4		0.4	0.4
	12	0.6		0.6	0.6

Q3						
	tp	tn	fp	fn		Accuracy
d1		7	0	8	0	47%
d2		7	0	8	0	47%
d3		7	0	8	0	47%

Q4

D1: Short positionD2: Short positionD3: Short position