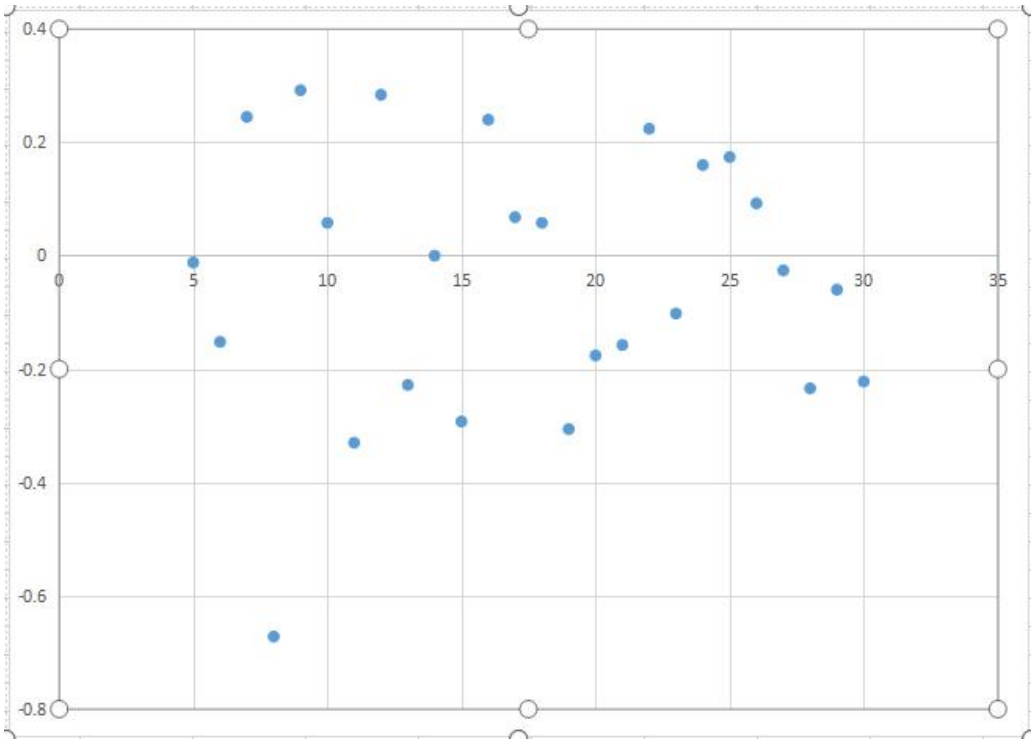
Weilin Lu

Assign-9

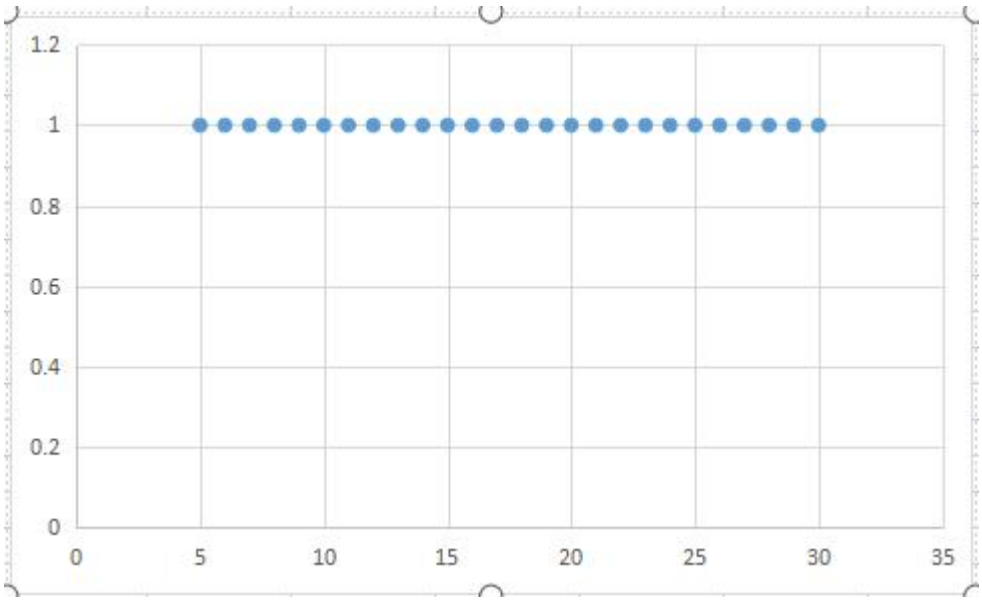
Linear-Regression

Q1



Week*=9

Q2



The average r^2=1.0

According to r^2,we can say the price change is very similar to year 1

Q3

The number of long position transaction for year 2: 131

The number of short position transaction for year 2: 118

```
Q3:
The number of long-position transaction:  131
The number of short-position transsaction:  118
```

Because the average price in the second year is higher than that in the first year, it is suitable for long-term holding

Q4

The average P/L for long position:0.213

The average P/L for short position:-0.988

```
Q4:
The average P/L per long-position is  0.213
The average P/L per short-position is  -0.988
```

Q5

The average days of long position: 5

The average days of short position: 5

```
Q5:
The average number of days for long-position is:  5.0
The average number of days for short-position is:  5.0
```

Q6

No,they have a little bit of difference of the W* from first year