Building Modules

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In [1]: import pandas as pd
 In [ ]: import hello as h
 In [ ]: h.message
 In [ ]: | # changed the hello.py file but if we reload it it will not update the new change
          import hello as h
 In [ ]: h.message
 In [2]: #To update changes
          %load_ext autoreload
          %autoreload 2
 In [ ]: h.message
 In [ ]: #updated file hello.py
          h.message
 In [8]: #Import method created
          import edhex_risk_kit as erk
          returns = erk.get_ffme_returns()
 In [9]: returns.head()
 Out[9]:
                 SmallCap LargeCap
          1926-07
                   -0.0145
                            0.0329
          1926-08
                   0.0512
                            0.0370
          1926-09
                   0.0093
                            0.0067
          1926-10
                   -0.0484
                            -0.0243
          1926-11
                   -0.0078
                            0.0270
In [13]: #check to see if it worked
          erk.drawdown(returns['SmallCap'])['Drawdown'].min()
Out[13]: -0.8330007793945303
In [14]: | erk.drawdown(returns['1975':]['SmallCap'])['Drawdown'].min()
Out[14]: -0.6312068077252386
In [ ]:
```

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