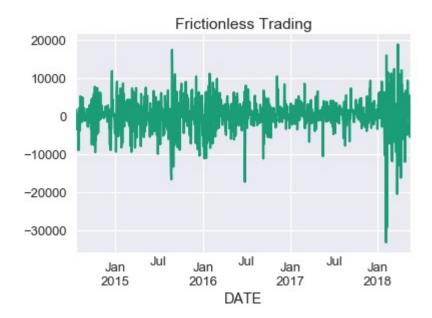


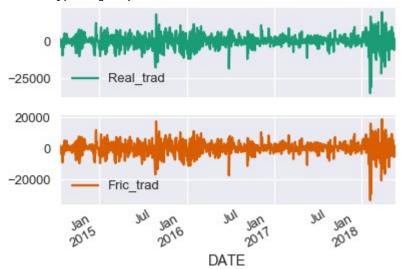




In [256]: data['Fric_trad'] = data.DJIA.diff() * data['Strategy'].sum()/10000
In [257]: data['Fric_trad'].plot(title='Frictionless Trading')
Out[257]: <matplotlib.axes. subplots.AxesSubplot at 0x1e048e364e0>



In [258]: data[['Real_trad', 'Fric_trad']].plot(subplots=True)
Out[258]:



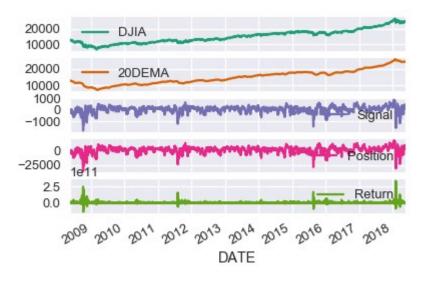
In [259]: runfile('C:/Users/Tawanda Vera/Assignment5/Mini Project 5.py', wdir='C:/Users/
Tawanda Vera/Assignment5')

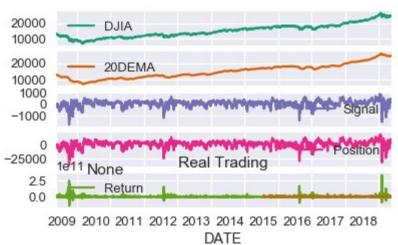
Reloaded modules: Assignment5_Q2

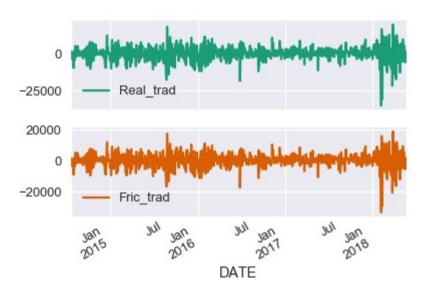
41031302.03265964

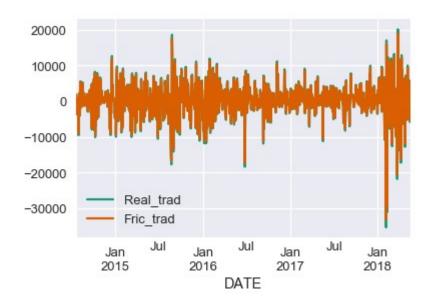
31.0

33.40900200001751









In [260]: