

Course title: Machine Learning

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Serie 1. Data exploratory

From the list of companies and market index, select one (that you can use for the next exercises). The file ListStock.pdf contains the company name and the corresponding acronym (used in the stock exchange).

From the daily data (stock or index), we will select the closing price.

1. With the selected stock, your first job is to verify the quality of the data. What are the measurements you can apply to verify this quality?
2. Can you summarize the values you have?
3. Do the same with the data set Volume.
4. Can you measure (and how) the degree of variation that you can find in your data (called volatility in finance).
5. Compute a new data series corresponding to the daily return (in percentage).
6. If you have some knowledge in probability and/or statistics, can you propose a model for the distribution of the closing price of your data and the daily return.