FinTech Unit 4 Homework: Grading Rubric

Criteria	Ratings			
Data Preparation **Requirements** • Pandas is used to read each CSV file as a DataFrame • Null values have been detected and removed • Numeric values have been formated and data types converted • S&P TSX 60 closing prices have been converted to daily returns • Whale Returns, Algorithmic Returns, and the S&P TSX 60 Returns are joined into a single DataFrame with columns for each portfolio's returns	**20 Points Mastery** • Completed 5 out of 5 requirements • Code runs without error and produces the assigned results • Code accounts for all possible scenario • Code is free of bugs	**19 > 15 Points Approaching Mastery** • Completed 3 out of 5 of requirements • Code runs without error • Code produces results as expected 80% or more of the time	**15 > 14 Points Progressing** • Completed 2 out of 5 requirements • Code runs without error • Code produces results, but not necessarily the correct results	**14 > 0 Emerging** • Completed 1 or none out of the 5 requirements • No submission • Code runs with error
Quantitative Analysis **Performance Analysis Requirements** • Calculate and plot daily and cumulative returns of all portfolios. **Risk Analysis Requirements** • Create a box plot for each of the returns. • Calculate the standard deviationf or each portfolio. • Determine which portfolios are riskier than the S&P TSX 60 • Calculate the annualized standard deviation for each portfolio. **Rolling Statistics** • Calculate and plot the rolling standard deviation for all portfolios using a 21-day window. • Calculate and plot the correlation between each stock to determine which portfolios may mimick the S&P TSX 60. • Choose one portfolio, then calculate and plot beta it and the S&P 60 TSX.	**20 Points Mastery** • Completed 8 out of 8 requirements • Code runs without error and produces the assigned results • Code accounts for all possible scenario • Code is free of bugs	**19 > 15 Points Approaching Mastery** • Completed 5 out of 8 requirements • Code runs without error • Code produces results as expected 80% or more of the time	**15 > 14 Points Progressing** • Completed 3 out of 8 requirements • Code runs without error • Code produces results, but not necessarily the correct results	**14 > 0 Emerging** • Completed 2 or fewer out of the 8 requirements • No submission • Code runs with error
Sharp Ratios • Using the daily returns, calculate the Sharpe ratios. • Visualize the Sharpe ratios using a bar plot. • Determine whether the algorithmic strategies outperform both the market (S&P TSX 60) and the whales portfolios	**15 Points Mastery** • Completed 3 out of 3 requirements • Code Runs without error and produces the assigned results • Code accounts for all possible scenario • Code is free of bugs	**14 > 10 Points Approaching Mastery** • Completed 2 out of 3 requirements • Code runs without error • Code produces results as expected 80% or more of the time	**10 > 9 Points Progressing** • Completed 1 out of 3 requirements • Code runs without error • Code produces results, but not necessarily the correct results	**9 > 0 Emerging** • Completed none or partial out of the 3 requirements • No submission • Code runs with error
Custom Portfolio Requirements • Google Finance function is used to choose portfolio • Data downloaded as CSV files and portfolio returns calculated • Portfolio returns added to the DataFrame with the other portfolios analyzed and compared	**15 Points Mastery** • Completed 3 out of 3 requirements • Code Runs without error and produces the assigned results • Code accounts for all possible scenario • Code is free of bugs	**14 > 10 Points Approaching Mastery** • Completed 2 out of 3 requirements • Code runs without error • Code produces results as expected 80% or more of the time	**10 > 9 Points Progressing** • Completed 1 out of 3 requirements • Code runs without error • Code produces results, but not necessarily the correct results	**9 > 0 Emerging** • Completed none or partial out of the 3 requirements • No submission • Code runs with error
Coding Conventions/Formating	**10 Points Mastery** • Imports are at the top of the file, just after any module comments and docstrings, and before module globals and constants. • Function names are lowercase, with words separated by underscores • Variable names follow the same convention as function names. • Code follows (DRY) principals, no repetition, maintainable and highly reusable code.	**9 Points Approaching Mastery** • Variable names are specific and descriptive of the information held by the variable • Imports are within the top of file	**8 Points Progressing** • Code lacks proper indentation and length convention - Limit all lines to a maximum of 79 characters. • Variable names are generic and not descriptive of the information held by the variable • Imports and files are located in a non-standard location	**8 > 0 Emerging** • Code is excessively lengthy • Variable names are missing or lacking any descriptive information • Import and files are not loaded
Deployment/Submission	**10 Points Mastery** • Repository cloned to local machine • Files added to the repo via the command line • Appropriate commit messages	**9 Points Approaching Mastery** • Repository cloned to local machine • Files added to repo via the command line	**8 Points Progressing** • Repository created on GitHub • Files added manually on GitHub	**8 > 0 Emerging** • No Submission • Submission via incorrect format
Documentation/Comments	**10 Points Mastery** • Code is well commented with concise, relevant notes	**9 Points Approaching Mastery** • Code is commented and mostly understandable to an outside user	**8 Points Progressing** • Code has comments, but they are not understandable to an outside user	**8 > 0 Emerging** • Code is not commented

TOTAL POINTS