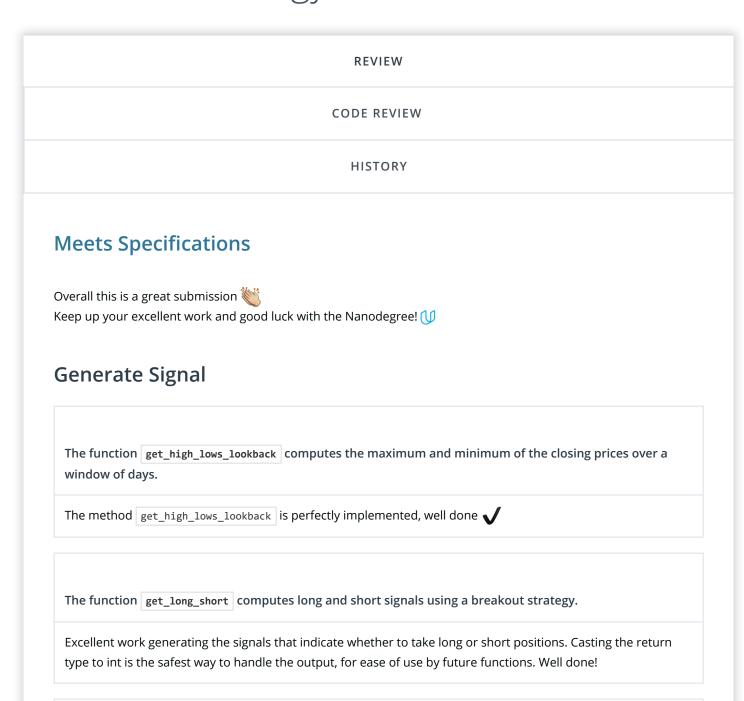


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Breakout Strategy



The function filter_signals filters out repeated long or short signals.

filter_signals function is flawless. You used your clear_signal function correctly to filter out repeated signals to avoid unnecessary decisions. Now you got rid of all repeated signals! This is clearly visible in the plots.

The function get_lookahead_prices gets the close price days ahead in time.

Nice work using shift to get the lookahead prices.

The function get_return_lookahead generates the log price return between the closing price and the lookahead price.

The method <code>get_return_lookahead</code> correctly generates the log price return between the closing price and the lookahead price, well done

The function get_signal_return generates the signal returns.

Excellent work to return the signal returns for each ticker and date in your get_signal_return function.

Evaluate Signal

Correctly answers the question "What do the histograms tell you about the signal returns?"

Yep, those are definitely not normal distributions. The signal does have an extended tail on the right-hand side, so it's skewed to the right.

Outliers

The function | calculate_kstest | calculates the ks and p values.

Awesome calculation of the ks- and p-values using the Kolmogorov-Smirnov Test kstest in your calculate_kstest function. You calculated the correct values for all tickers. You also remembered nicely to normalize the values using the mean and std functions. Great!

The function find_outliers returns the list of outlying symbols.

Nice job finding the symbols with p-values below the p-value threshold and K-S test statistics above the threshold established for that statistic.

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