

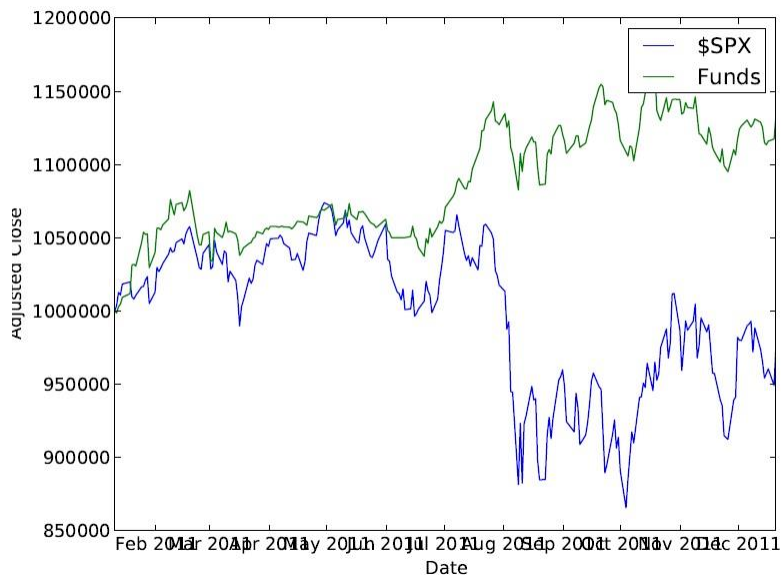
Student Name – Aishvarya Krishnan

Course Name – CS 7646 Machine Learning for Trading

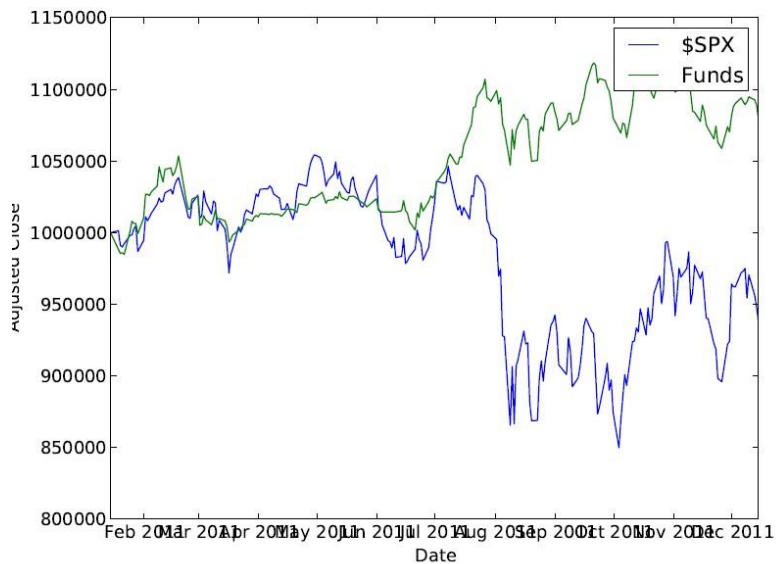
Project Name – ComInvesti Homework 3

Charts

- Orders



- Orders2



Output

- **Orders**

The final value of the portfolio using the sample file is -- str 2011, 12, 20, 1
133860.0

Details of the Performance of the portfolio

Data Range : 2011-01-10 16:00:00 to 2011-12-20 16:00:00

Sharpe Ratio of Fund : 1.21540462111

Sharpe Ratio of \$SPX : 0.0183391412227

Total Return of Fund : [1.13386]

Total Return of \$SPX : [0.97759401]

Standard Deviation of Fund : 0.00717514512699

Standard Deviation of \$SPX : 0.0149090969828

Average Daily Return of Fund : 0.000549352749569

Average Daily Return of \$SPX : 1.72238432443e-05

- **Orders2**

The final value of the portfolio using the sample file is -- str 2011, 12, 14, 1
078752.6

Details of the Performance of the portfolio

Data Range : 2011-01-14 16:00:00 to 2011-12-14 16:00:00

Sharpe Ratio of Fund : 0.788985460132

Sharpe Ratio of \$SPX : -0.177204632551

Total Return of Fund : [1.0787526]

Total Return of \$SPX : [0.93704185]

Standard Deviation of Fund : 0.00708034136287

Standard Deviation of \$SPX : 0.0149914504972

Average Daily Return of Fund : 0.000351902965125

Average Daily Return of \$SPX : -0.000167347202139