Final Project

Due: Sunday, May 16 at midnight as HTML file on Canvas

Come up with your own investment strategy and then backtest this strategy:

1. Write an introduction and describe what you are going to do (and your motivation in case you pick your strategy for a particular reason).
2. Preface every code cell with a text cell that desribes what the code is going to do (you only need to write a short comment if you reuse functions from class, such as "get_rebalance_dates").
3. Analyze the returns of your strategy (why is your strategy outperforming or underperforming some sensible benchmark, what are the risks of this strategy, ...). This analysis is the most important part of your backtest.
4. End your project with a conclusion section that summarizes your results. How do you think will your strategy perform in the future (and how does your backtest analysis relate to this prediction)?
5. You don't have to find a "winning" strategy. Your overall implementation of this project is more important than the result.
6. As a minimum, you could complete this project by reusing the code and asset selection variables (such as "salesA") from class and making small changes (such as changing the number of days you look back when calculating portfolio weights). But you will get extra points if you make some more substantial changes (for example use a financial statement variable that we have not used in class, or any other modification you can think of).
7. Before you upload your html file to Canvas make sure that everything is readable and that your graphs are visible.