

Paper Replication Projection Rubric

Criteria	Ratings					Pts
	Very Good	Good	Fair	Poor	No Credit	
Complete summary of hypotheses and test for the paper to be replicated	10	8	6	4	0	10
Fully describe data with source	5	4	3	2	0	5
Code and text describing loading, cleaning, and preparing data	5	4	3	2	0	5
Summary of paper to be replicated in precis form covering the 3-5 main points	10	8	6	4	0	10
Literature Review containing key references, relevance to the replication project, similar work, and references to implementation resources (Python Packages used)	10	8	6	4	0	10
Replicate key analytical techniques	10	8	6	4	0	10
Apply and describe results of hypothesis tests	10	8	6	4	0	10
Compare your results to the results in the original paper, clearly describe differences and their implications	10	8	6	4	0	10
Extend the analysis with more (recent) data or additional asset classes	5	4	3	2	0	5
Describe a full set of summary statistics for your replication	5	4	3	2	0	5
Replicate similar or extend techniques and compare them to the original paper's methods	10	8	6	4	0	10
Assess probability that the original paper is overfit, and describe your code, methods, and conclusions	5	4	3	2	0	5
Describe opportunities for further research, including hypothesis and potential methods	5	4	3	2	0	5