1. What kind of cleaning steps did you perform? Using yahoo's financial api was very simple. In terms of cleaning, very little had to be done. But there were a few things to learn. The multi index data frame can be a little tricky and so I had to drop levels, use .loc, and slice(None), etc. Very fun.
2. How did you deal with missing values, if any? I dropped missing values if I encountered any but I chose a period in which there were none. So it was very nice working with pandas_datareader and get_data_yahoo.
3. Were there outliers, and how did you handle them? No outliers. I chose a set of stocks that pass the normality test for portfolio optimization such as skewness, kurtosis, etc.