1. All these python codes were executed in Jupyter notebook of Anaconda using python 3.4.
2. Below are the results of the stock volatility calculation in python.
3. Steps involved in these codes are:
4. Grab the time series data for 5 year history for the Apple Stock.
5. The advantage of python over R comes over here because you don’t need to specify any files or website link of yahoo. Python automatically takes the data from yahoo using these commands.

sdate = date(2008,12,31)

edate = date(2013,12,31)

df = DataReader('WFM','yahoo',sdate,edate)

dfb = DataReader('^GSPC','yahoo',sdate,edate)

1. create a time-series of monthly data points.
2. compute returns
3. calculate measures and r\_squared.
4. Compute 5- year stock volatiity and 1-year momentum.
5. Annualize the numbers.
6. print (beta,alpha, r\_squared, volatility, momentum)

These are the computed values:

0.611482784262 0.482408498479 0.0744175109253 0.355189790879

0.279290766974



