Mid term Exam for Financial Econometrics with Python

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Contents

1 Introduction

For the midterm assignment, we composed a group of 4 with Gavini Charles; Fournier Justin; Prat Paul and Blanc Mathieu. This document contains all the results of our assignment, including tables, figures, and calculations. It is composed by X parts, first, importing the good python libraries,

2 Preliminary

First, importing the Nvidia stock with yfinance, then display the pandas table

2.1 Data Table

The data printed here, is the preview of the Nvidia stock extraction from yahoo fiannce:

Date	Open	High	Low	Close	Adj Close	Volume
1999-09-16	0.051563	0.052083	0.050260	0.050911	0.046693	158112000
1999-09-17	0.050586	0.051042	0.048958	0.050781	0.046574	171648000
1999-09-20	0.049870	0.050521	0.048958	0.048958	0.044902	229104000
1999-09-21	0.047917	0.048177	0.043620	0.044271	0.040603	737328000
1999-09-22	0.044271	0.045573	0.041667	0.045313	0.041559	375984000

Table 1: Preview of Nvidia Stock Data from Yahoo Finance

2.2 Further Analysis

Additional content can go here.

A Appendix: Python Code

Below is the Python code used in the analysis.

```python
# Python code example
import numpy as np
import pandas as pd

def analyze_data(data):
    mean = np.mean(data)
    std_dev = np.std(data)
    return mean, std_dev

data = [1, 2, 3, 4, 5]
mean, std_dev = analyze_data(data)
print(f"Mean: {mean}, Standard Deviation: {std_dev}")
```

Listing 1: Python Code for Analysis