Mid term Exam for Financial Econometrics with Python

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October 26, 2024

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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 2 parts, first, the preliminary with respect to the main

2 Results

Here are the results of the analysis. table : weekly ; monthly etc... and then all the tests stand deviation.. If we want to surprise him, is to modify the table

2.1 Data Table

Open	High	Low	Close	Adj Close	Volume
0.051563	0.052083	0.050260	0.050911	0.046693	158112000
0.050586	0.051042	0.048958	0.050781	0.046574	171648000
0.049870	0.050521	0.048958	0.048958	0.044902	229104000
0.047917	0.048177	0.043620	0.044271	0.040603	737328000
0.044271	0.045573	0.041667	0.045313	0.041559	375984000
0.045443	0.045573	0.041146	0.041536	0.038095	379584000
0.041667	0.042708	0.034896	0.037760	0.034632	684912000
0.040234	0.040885	0.037760	0.040104	0.036781	432000000
0.040169	0.044271	0.040104	0.043750	0.040125	413184000
0.044661	0.046354	0.039583	0.040234	0.036901	594048000
0.041667	0.042969	0.039583	0.040104	0.036781	342528000
0.039453	0.040885	0.037760	0.039844	0.036543	347760000
0.041146	0.041276	0.040104	0.040625	0.037259	177600000
0.040625	0.044792	0.040625	0.044531	0.040842	478080000
0.044661	0.052083	0.044271	0.049870	0.045738	1508736000
0.051953	0.051953	0.046354	0.046615	0.042753	487296000
0.046615	0.050391	0.044792	0.048958	0.044902	398928000
0.049349	0.049479	0.046354	0.047656	0.043708	544464000
0.047917	0.048438	0.046875	0.047005	0.043111	322992000
0.046484	0.046484	0.044792	0.045703	0.041916	280368000
0.045833	0.045833	0.044271	0.044792	0.041081	192336000
... 137.869995	138.570007	128.740005	131.600006	131.600006	376656800

Table 1: Stock prices over time

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