

FinTech Unit 10 Homework: Grading Rubric

Criteria	Ratings				Points
Time-Series Forecasting <ul style="list-style-type: none">Hodrick-Prescott Filter utilized to decompose the settle price into trend and noise.ARIMA Model used to forecast returns.ARIMA Model used to forecast settle price.GARCH Model used forecast volatility. Time Series analysis <ul style="list-style-type: none">Purchase of the yen analyzed for or against.Risk of the yen analyzed.Confidence of models as a basis for trading analyzed.	35 Points Mastery <ul style="list-style-type: none">Completed 7 out of 7 requirementsCode runs without error and produces the assigned resultsCode accounts for all possible scenarioCode is free of bugs	34 > 28 Points Approaching Mastery <ul style="list-style-type: none">Completed 5 out of 7 of requirementsCode runs without errorCode produces results as expected 80% of the time	28 > 23 Points Progressing <ul style="list-style-type: none">Completed fewer than 3 out of 7 requirementsCode runs without errorCode produces results, but not necessarily the correct results	23 > 0 Emerging <ul style="list-style-type: none">Completed 1 out of 7 requirementsNo submissionCode runs with error	0
Linear Regression Forecasting <ul style="list-style-type: none">Data prepared, returns and lagged returns created and data split into training and testing.Linear Regression Model fitted.Predictions mailed using testing data.Out-of-sample performance.In-sample performance. Linear Regression Analysis <ul style="list-style-type: none">Modern performance analyzed for out-of-sample and in-sample data.	35 Points Mastery <ul style="list-style-type: none">Completed 6 out of 6 requirementsCode runs without error and produces the assigned resultsCode accounts for all possible scenarioCode is free of bugs	34 > 28 Points Approaching Mastery <ul style="list-style-type: none">Completed 4 out of 6 of requirementsCode runs without errorCode produces results as expected 80% of the time	28 > 23 Points Progressing <ul style="list-style-type: none">Completed 2 out of 6 requirementsCode runs without errorCode produces results, but not necessarily the correct results	23 > 0 Emerging <ul style="list-style-type: none">Completed 1 or none out of the 6 requirementsNo submissionCode runs with error	0
Coding Conventions/Formating <ul style="list-style-type: none">Appropriate header, name, short description at top of the notebookImports are at the top of the file, just after any headers or subheads.Files read in from relative file pathFunctions and variable names are descriptive, lowercase, with words separated by underscoresClean code, no repetition, maintainable and highly reusable code.Appropriate code wrapping and cell sizesAppropriate subheads as needed	10 Points Mastery	9 Points Approaching Mastery	8 Points Progressing	8 > 0 Emerging	0
Deployment/Submission <ul style="list-style-type: none">Files submitted in personal repoAppropriate directory structure with correct files needed to run scriptsAppropriate commit messagesAppropriate README	10 Points Mastery	9 Points Approaching Mastery	8 Points Progressing	8 > 0 Emerging	0
Documentation/Comments <ul style="list-style-type: none">Code is well commented with concise, relevant comments	10 Points Mastery	9 Points Approaching Mastery	8 Points Progressing	8 > 0 Emerging	0

Feedback

TOTAL POINTS 0

LETTER GRADE
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