

Mallet C – Python Project

Here are some comments on my Python Project code.

I decided to code on Jupyter Notebook and calculate an expected stock price with the CAPM Model.

- First, I downloaded the stock data on Refinitiv. I chose the American company COSTCO. The data was in an Excel file with two columns: the dates and the adjusted close price. (weekly, for 10 years)
- I tried implementing some graphs along my code to make reading more agreeable.
- The second step was to clean the data. I checked for missing data, and as there was, I deleted the lines with missing data.
- Then, I computed the weekly return of the stock.
- I looked on Refinitiv for the Risk-free rate, the company's Beta, and the expected market return.
- Then, I computed the CAPM Model.
- To show the result in an appropriate way, I used an "if" and "else" function.
- Same for the recommendation.