CS 4803/7646 — MLT (Machine Learning for Trading)

Project Name: fin3

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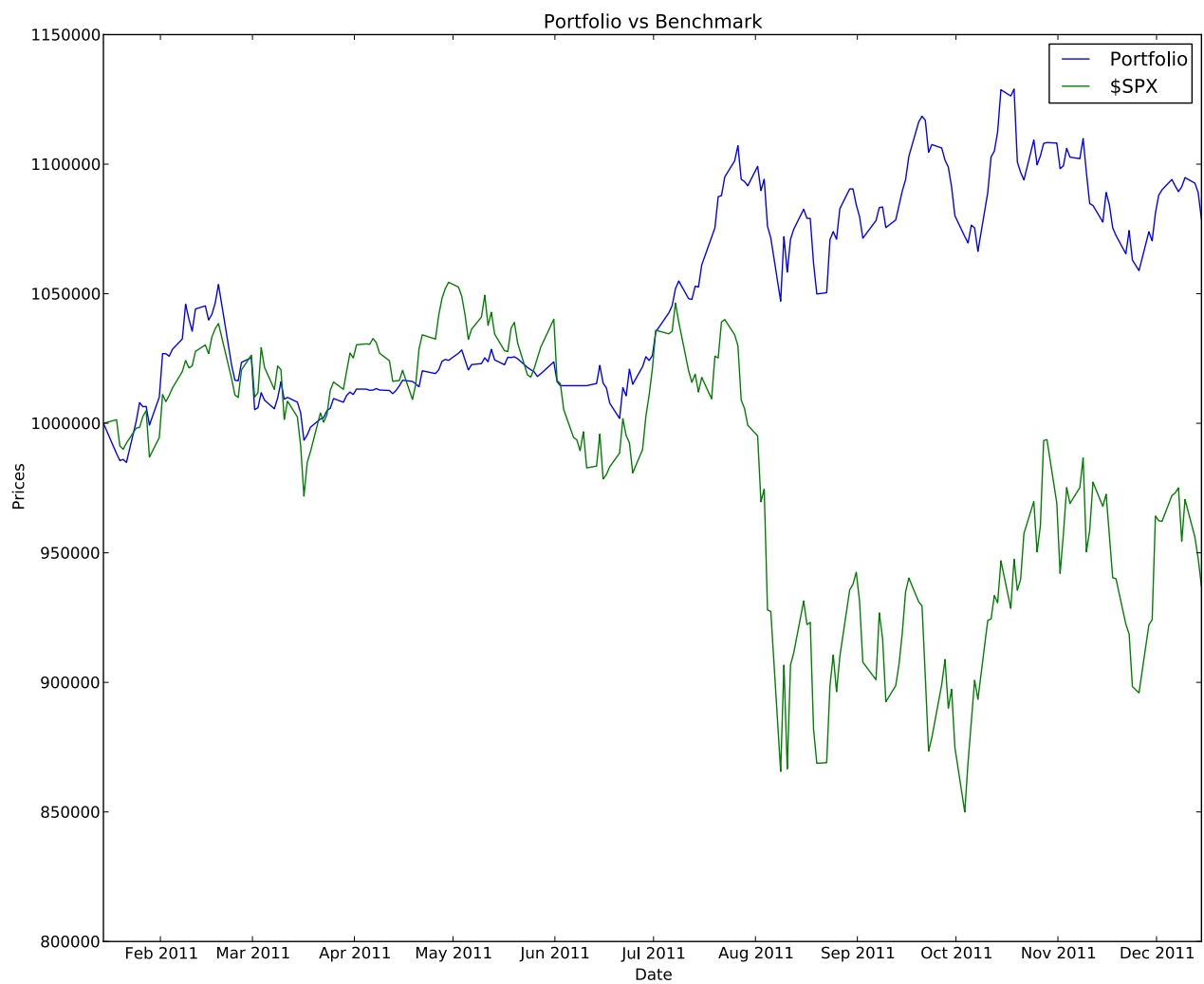Fig 1. Chart for orders.csv against SPX

Fig 2. Chart for orders2.csv against SPX

Text output for orders.csv

Final value: 2011,12,20,1133860.0
Details of the performance of the portfolio:
Date Range: 2011-01-10 16:00:00 to 2011-12-20 16:00:00
Sharpe Ratio: 1.21540462111
Sharpe Ratio of $SPX: 0.0183391412227
Total Return: 1.13386
Total Return of $SPX: 0.97759401457
Standard Deviation: 0.00717514512699
Standard Deviation of $SPX: 0.0149090969828
Average Daily Return: 0.000549352749569
Average Daily Return of $SPX: 1.72238432443e-05

Text output for orders2.csv

Final value: 2011,12,14,1078752.0
Details of the performance of the portfolio:
Date Range: 2011-01-14 16:00:00 to 2011-12-14 16:00:00
Sharpe Ratio: 0.788980589339
Sharpe Ratio of $SPX: -0.177204632551
Total Return: 1.078752
Total Return of $SPX: 0.937041848381
Standard Deviation: 0.0070803360909
Standard Deviation of $SPX: 0.0149914504972
Average Daily Return: 0.000351900530633
Average Daily Return of $SPX: -0.000167347202139