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

Project Name: fin4

Student Name: Utkarsh Garg

GTID: 902904045

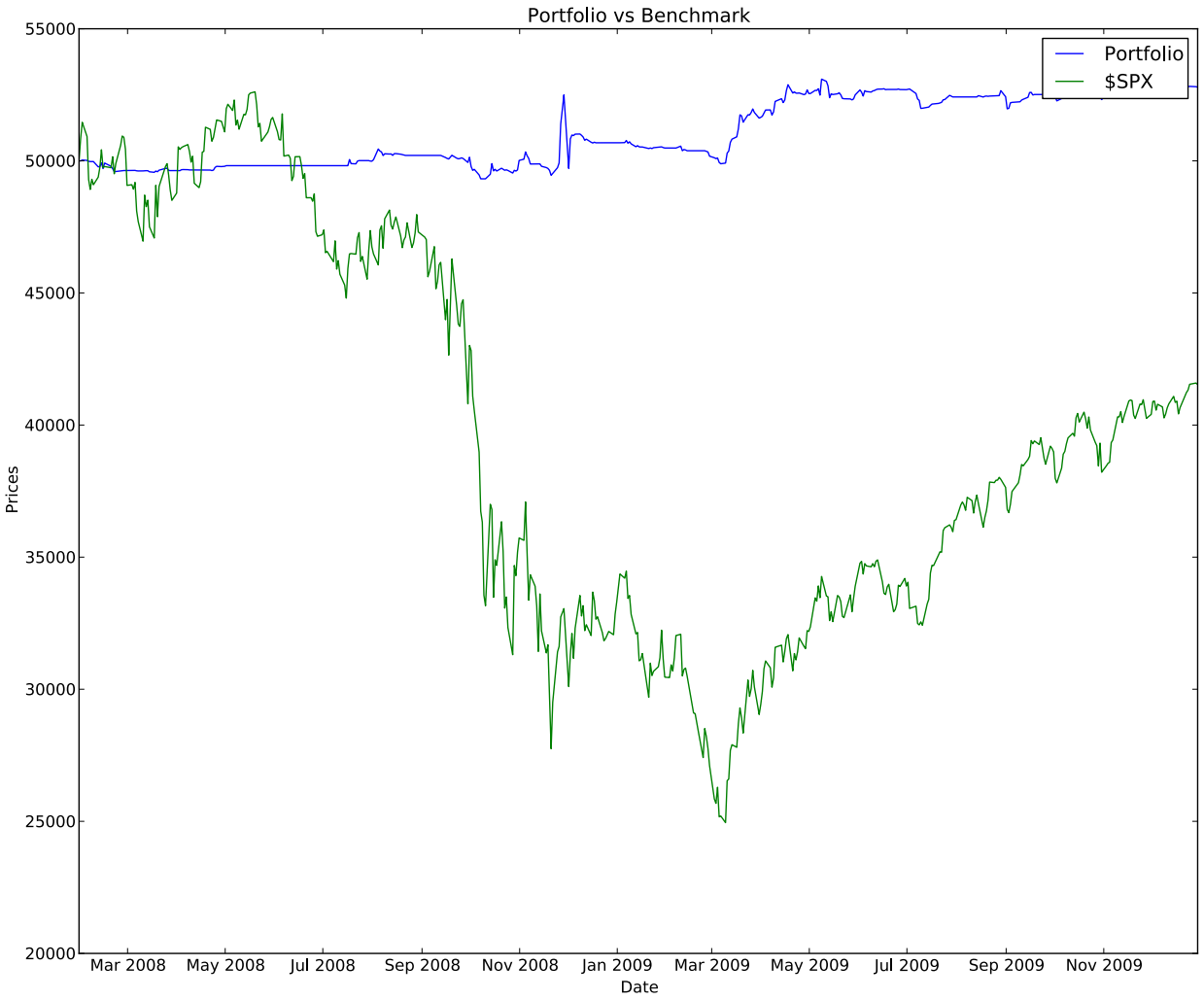

Fig 1. Chart for 5 dollar event against SPX

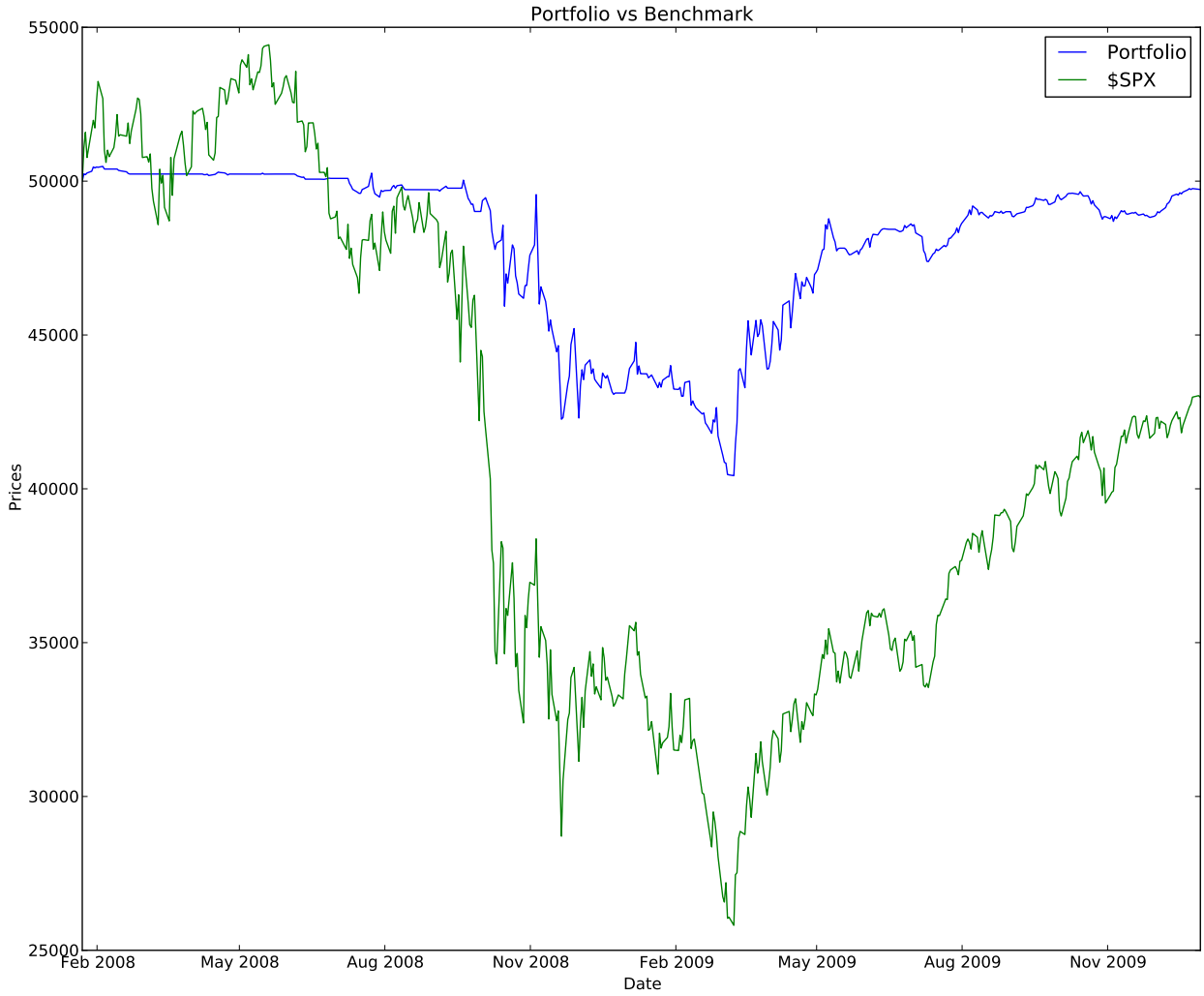

Fig 2. Chart for myevent against SPX

Text output for 5 dollar event

Final value: 2009,12,29,52790.0
Details of the performance of the portfolio:
Date Range: 2008-01-30 16:00:00 to 2009-12-29 16:00:00
Sharpe Ratio: 0.514869272942
Sharpe Ratio of $SPX: -0.0980177446965
Total Return: 1.0558
Total Return of $SPX: 0.830647362094
Standard Deviation: 0.0036689589063
Standard Deviation of $SPX: 0.02218767611
Average Daily Return: 0.000118997969602
Average Daily Return of $SPX: -0.000136998638992

Text output for my event

Final value: 2009,12,29,49729.0
Details of the performance of the portfolio:
Date Range: 2008-01-22 16:00:00 to 2009-12-29 16:00:00
Sharpe Ratio: 0.0442264068527
Sharpe Ratio of $SPX: -0.0465009071844
Total Return: 0.99458
Total Return of $SPX: 0.859366653949
Standard Deviation: 0.00820896122375
Standard Deviation of $SPX: 0.0221063457188
Average Daily Return: 2.2870180416e-05
Average Daily Return of $SPX: -6.47557164674e-05

Description of my event: Instead of triggering an event when a company’s stock dips below $5, I am registering an event when it dips below $10. This gives a slight loss overall which can be attributed to selling the stock 5 days later. If a proper selling strategy is implemented, this might make a profit.