Quant researcher application assignment preparation

Your task will take 1-2 hours to complete.

You will need your own PC with python runtime installed and your favourite text editor or IDE, any OS is acceptable.

If you are planning to use any virtual environment, you should set it up before the task begins.

If you prefer, using jupyter notebooks is acceptable.

The data you will be working on is going to be provided in both CSV file and a .parquet file for convenience (as dataframe).

The data is going to be time-series numerical, so don't forget to install your favourite libraries to load and manipulate the data (polars, pandas, numpy, etc.).

It is also recommended that you set up a plotting library of your preference, it will come in handy.

You are free to use any online resources including chatbots, help from other people is not permitted.

(Optional) Create a git repository in your solutions folder and commit your work as you go along to show how you use version control.

After completion please upload your solution as a .zip file to the contact person. The .zip file should include your code and/or notebooks, readme, provided input files, any generated outputs, environment manifest files (if applicable), .git folder (if applicable).