

Preliminary Assignment



In this assignment, you will write simple trading strategies using Python. This will review Python and prepare for next assignments for next assignments.

1. **Preliminary Task 1:** Choose a stock ticker that starts with the same letter as your last name (we want to have different stock symbols for each student). For example, if your last name is Jones, you can try “JBL” (Jabil Circuit), JPM” (JP Morgan), “JNJ” (Johnson and Johnson) or any other ticker starting with “J.” You can refer to the link below for suggestions:

<https://www.nasdaq.com/screening/company-list.aspx>

You are allowed to choose the cryptocurrency (e.g., Bitcoin BTC-USD), currency (e.g., EURUSD), or commodity (e.g.,

oil CL). The basic requirement is that you have open and close daily prices for your security.

2. Preliminary Task 2: use the script

“read_and_save_stock_data.py”

to download daily stock data (5-years from Jan 1 to Dec 31) for your ticker as a CSV file (using Pandas Yahoo stock market reader). In this script, you would need to change the location of the CSV file’s directory and the ticker to the name you chose in Task 1. This script downloads historical data and computes additional fields for time (week, day, month) and prices (daily returns, 14- and 50-day moving price averages).

3. Preliminary Task 3: use the script

“read_stock_data_from_file.py”

to read your saved CSV file into a list of lines.