

Quantitative Trading Alpha Challenge

The Data: Please proceed to the following URL to download a zip file containing the data to be used for this challenge. The zip file contains two data sets, X and Y in hdf5 format. Each data set contains a number of time series. Every time series is already aligned correctly by index.

<http://www.liquidcapital.com/data.zip>

The Challenge: In a jupyter notebook: show exploratory data analysis on the X and Y data sets.

Secondly, fit a model or models that use the time series in X to predict each of the time series in Y. Provide some analysis of your model(s) quality, behaviour and a conclusion of your research findings.

Finally, provide executable python code of your favourite model to be tested on a hold out data set.

Constraints: Please only use standard, readily available open source libraries.