Unit 4 Case Study Outline

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2. Introduction
3. Methods
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   2. Data Pre-Processing
   3. Calculations
      1. Daily
      2. Moving Window Averages
      3. Exponentially Weighted Function
      4. Binary Moving Window Function
      5. Sharpe Ratio
4. Results
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   2. Moving Window Average Comparisons
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   4. Correlation to Dow Jones
   5. Sharpe Ratio Parameter Grid Output
5. Conclusion
6. Future Work