UDACITY

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‹ Return to "AI for Trading" in the classroom

Trading with Momentum

REVIEW | CODE REVIEW | HISTORY

Meets Specifications

You present an excellent project with quality code 👏🏼
Congratulations on your hard work and passing this project 💯
Good luck in your future lessons and projects ⁉️

Market Data

The function `resample_prices` computes the monthly prices.

Perfect! Your function generalizes to varying frequencies using the `freq` parameter.

The function `compute_log_returns` computes the log returns from the prices.

Well done! Your function maintains numerical stability by leveraging the properties of logarithms.

The function `shift_returns` computes the shifted returns.

Easily done ✓

Portfolio

The function `get_top_n` selects the `top_n` number of the top performing stocks.

Excellent strategy and implementation! Very impressive 👏🏼

The function `portfolio_returns` calculates the projected returns.

This is the ideal solution ⁉️

Statistical Tests

The function `analyze_alpha` calculates the t-value and p-value.

Pythonic answer by extracting the t-test returned tuple into `t_val, p_val` respectively

The student correctly identifies the p-value they got. The student indicates what the p-value indicates about their signal.

I completely agree with your analysis. Great job concluding this project!

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