

Algoritms Lab10

Harold Andrés Potosí - hpotosij

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1 Example variables.

1.1 value winsorized

Winsorization is the transformation of statistics by limiting extreme values in the statistical data to reduce the effect of possibly spurious outliers.

1.2 quality winsorized

It establish the viability about own resources and it's what we are using to calculate our quality

1.3 sentiment score

Sentimental score is the result of a simple average operation applied to bull minus bear which is taken from the stock tweets library. and also we will winsorized this variable to remove outliers.

2 New Variables

2.1 Daily Pricing

All pricing data on Quantopian is adjusted for corporate actions. Prices are adjusted for events like splits, dividends, and spinoffs to correct for 'jumps' in prices that don't actually reflect changes in the equity's value. Daily pricing data is accessible via the EquityPricing pipeline DataSet.

2.1.1 yesterday close

Constructs and runs a pipeline that gets the latest close price for all US equities, every day.

2.1.2 yesterday volume

Constructs and runs a pipeline that gets the latest volume for all US equities, every day.

2.2 total revenue

Morningstar fundamentals are accessible via the Fundamentals pipeline DataSet located in the quantopian.pipeline.data.morningstar or quantopian.pipeline.data modules. This is distinct from the FactSet fundamentals dataset. Constructs and runs a pipeline that gets the latest total revenue value for all US equities, every day.