File register

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| File | Description |
| UtilityFuns.R | Utility functions called by other scripts |
| PredictorEDA.R | Performs EDA of between stock up/down, returns, price and a suite of explanatory variables and forecast windows (are we forecasting return for tomorrow, or in five days?). Outputs are a table and boxplot for each combo of n, "y\_type" (binary, returns etcs) summarising distribution of pvals, (test data) balanced accur, AUC, MAE etc by explanatory variables and % of times variables were selected by glmnet. Also saves list '"D' containing results (see 'initialise nested list' section for details of exactly what it contains) |
| RunDownloadData.R | # Description: runs the DownloadData function from UtilityFuns\_vx\_yyyymmdd.R. |
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