Look at the raw data

In [3]: analyzer.data.head()

## Out[3]:

|                | NVDA_Close_NVDA | NVDA_High_NVDA | NVDA_Low_NVDA | NVDA_Open_NVDA | $NVDA\_Volume\_NVDA$ | ^GSPC_Close_^GSPC | ^G |
|----------------|-----------------|----------------|---------------|----------------|----------------------|-------------------|----|
| Date           |                 |                |               |                |                      |                   |    |
| 2022-<br>02-14 | 24.226711       | 24.833702      | 23.715560     | 23.894264      | 440424000            | 4401.669922       | 44 |
| 2022-<br>02-15 | 26.451010       | 26.500926      | 24.742850     | 24.907575      | 699869000            | 4471.069824       | 44 |
| 2022-<br>02-16 | 26.466984       | 26.537867      | 25.509576     | 26.215403      | 732676000            | 4475.009766       | 44 |
| 2022-<br>02-17 | 24.466309       | 25.742186      | 24.124877     | 25.587443      | 810595000            | 4380.259766       | 44 |
| 2022-<br>02-18 | 23.602745       | 24.944513      | 23.061645     | 24.627041      | 761255000            | 4348.870117       | 43 |

# **Plots**

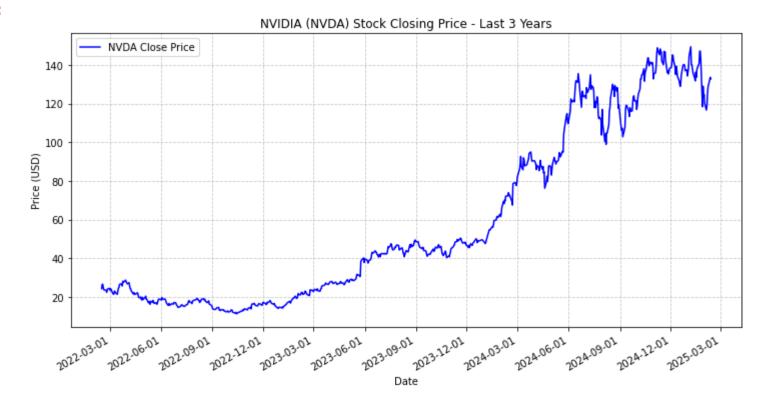
## Price

Varies quite a bit over the time range

```
In [4]: fig, ax = analyzer.plot_close_price()
fig
```

/home/kjp/anaconda3/lib/python3.7/site-packages/pandas/plotting/\_matplotlib/converter.py:103: FutureWarning: Using an implicitly registered datetime converter for a matplotlib plotting method. The converter was registered by pandas on import. Future versions of pandas will require you to explicitly register matplotlib converters.

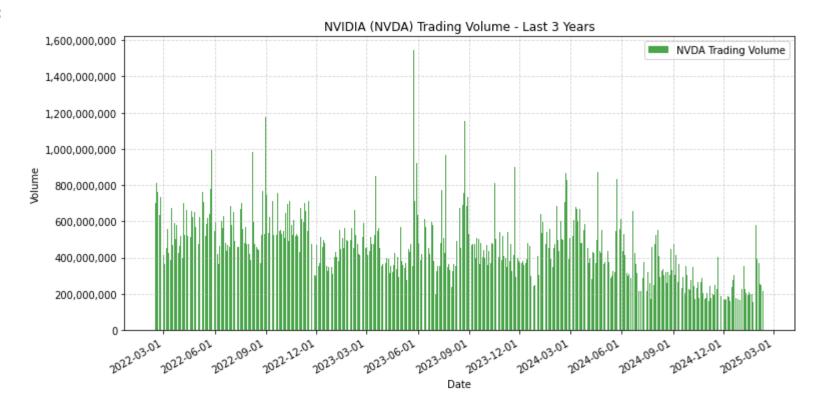
#### Out[4]:



Volume, in shares

In [5]: fig, ax = analyzer.plot\_volume()
fig

#### Out[5]:

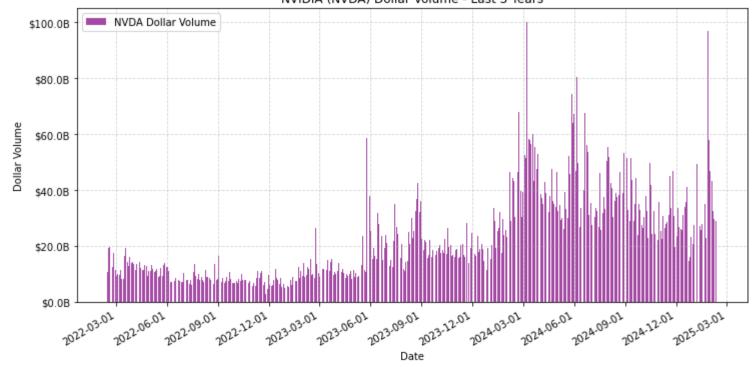


Volume (in dollars)

In [6]: | fig, ax = analyzer.plot\_dollar\_volume() fig

#### Out[6]:



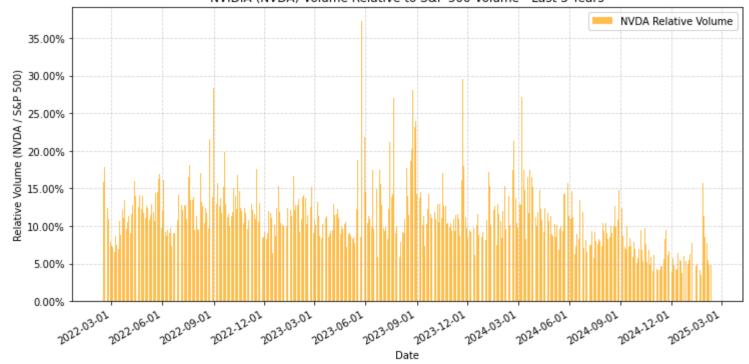


Volume (relative to total market volume)

In [7]: fig, ax = analyzer.plot\_relative\_volume()
fig

#### Out[7]:





# Let's assume that the training data and test data are from the first/second half.

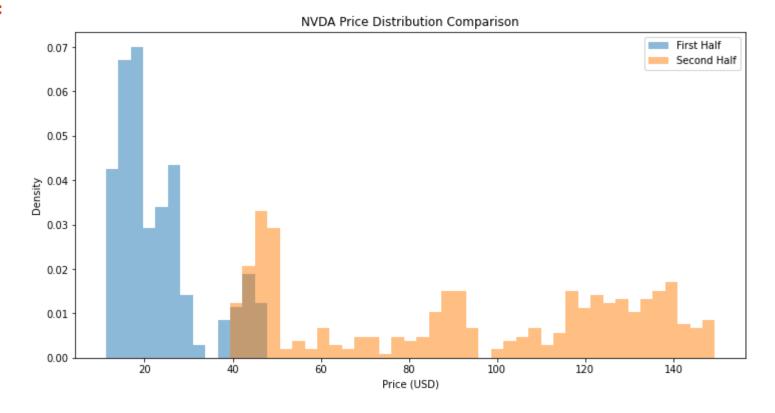
Are the distributions of training/test data similar?

Note: we are assuming the second half if closer to the present, and therefore a more accurate proxy for unseen data that will be encountered in the near future.

**Price distributions** 

In [8]: fig, ax = analyzer.plot\_price\_histogram()
fig

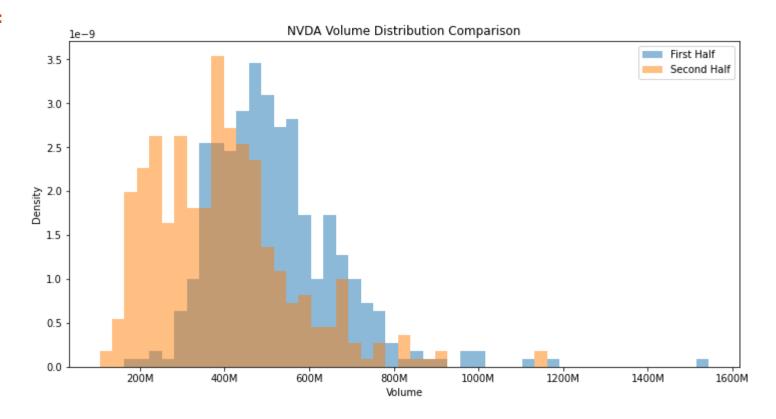
### Out[8]:



**Volume (shares) distributions** 

In [9]: fig, ax = analyzer.plot\_volume\_histogram()
fig

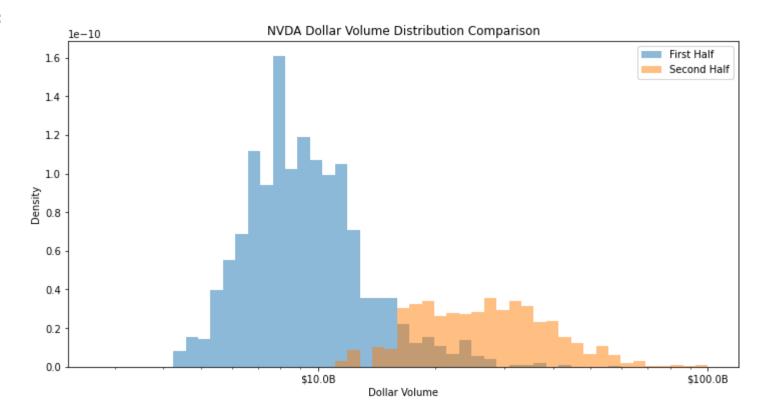
#### Out[9]:



**Volume (dollars) distributions** 

In [10]: fig, ax = analyzer.plot\_dollar\_volume\_histogram()
fig

#### Out[10]:

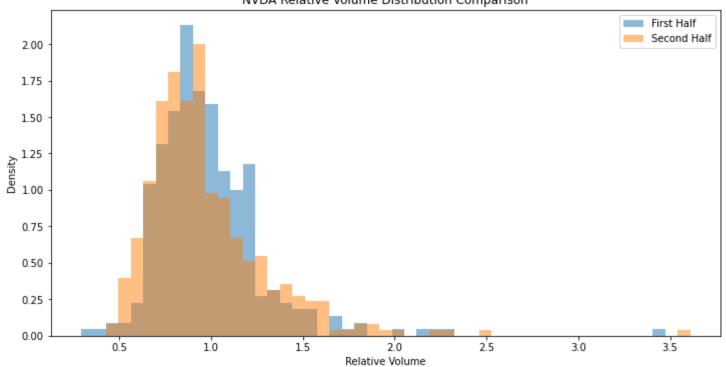


Volume (relative to market) distributions

In [11]: fig, ax = analyzer.plot\_relative\_volume\_histogram()
fig

#### Out[11]:





```
In [12]: print("Done")
```

Done