

Module 2 Assignments

BUSI 721

Data Driven Finance I



The assignments for Module 2 (other than Discussion Board assignments) are presented below. For each assignment, submit a Jupyter notebook on Canvas. If there are multiple questions in an assignment, copy each question into a Markdown cell and provide your answer in the cell or cells below it.

2.2. Stock Returns

Download adjusted closing prices for CVX and SPY from Yahoo Finance and compute annual returns. Get the prices with only one call to the pandas datareader by inputting the list ["CVX", "SPY"] as the first argument. Use "1970-01-01" as the start date and "2021-12-31" as the end date. Use the code from class to compute the annual returns.

Some things worth pointing out:

- a. The CVX returns will start in 1971 because when you down-sample to the last date of the year, the first date will be the end of 1970 and then when you compute percent changes the first non-