MGMT 638

Session 4

Kerry Back
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Fama-French 5 Factor Model

Interactive NotebookLM Resource:

https://notebooklm.google.com/notebook/
d954c2ce-ade6-4f8f-a169-6cf20e6c7f92

PDF

Explore the five factors:

- Market risk (MKT)
- Size (SMB - Small Minus Big)
- Value (HML - High Minus Low)
- Profitability (RMW - Robust Minus Weak)
- Investment (CMA - Conservative Minus Aggressive)

Profitability

Interactive NotebookLM Resource:

https://notebooklm.google.com/notebook/
5a303502-e158-49bb-bd81-a20c35a00b8d

PDF

Practice Exercise: Momentum Trading App

Suggested prompt for Claude Code:

"Create a Streamlit app that incorporates the momentum_current code. The app should:

- Provide a text input cell for the user to enter a stock ticker
- Calculate the momentum quartiles from the current data
- Display 'Buy' if the ticker is in the top 1/4 on momentum
- Display 'Sell' if the ticker is in the bottom 1/4 on momentum
- Display 'Hold' if the ticker is in the middle half

"

Bonus: Add ngrok to share your trading signals app!