

MGMT 638

Session 3

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Fall 2025

- PDF: *Stock Market Momentum*, Jegadeesh and Titman, 2011
- Video: *Stock Market Momentum*, Jegadeesh and Titman, 2011
- NotebookLM: Stock Market Momentum

- PDF: *Value and Momentum Everywhere*, Asness, Moskowitz, and Pedersen, 2013
- Video: *Value and Momentum Everywhere*, Asness, Moskowitz, and Pedersen, 2013
- NotebookLM: Value and Momentum

Download these notebooks to your QuantEquity folder:

- **momentum.ipynb** - Calculate historical momentum
 - <https://mgmt638.kerryback.com/momentum.ipynb>
- **momentum_current.ipynb** - Calculate current momentum rankings
 - https://mgmt638.kerryback.com/momentum_current.ipynb

Right-click on the links and select "Save link as..." to download to your QuantEquity folder.

Sharing Your Streamlit App with ngrok

What is ngrok?

- Creates a secure tunnel to expose your local Streamlit app to the internet
- Allows anyone to access your app via a public URL
- Perfect for sharing demos and testing

Getting started:

1. Sign up at <https://ngrok.com> (free account)
2. Download and install ngrok from their website
3. Get your authtoken from ngrok dashboard and **save it somewhere safe**
4. One-time setup: `ngrok config add-authtoken YOUR_TOKEN`
5. Run your Streamlit app: `streamlit run app.py`
6. In a **separate terminal**: `ngrok http 8501`
7. Share the public URL ngrok provides!