

# MGMT 638

## Session 4

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Fall 2025

# Fama-French 5 Factor Model

NotebookLM

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)

NotebookLM

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## 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!