

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

Mac and Windows - Install VS Code and Extensions

Step 1: Install VS Code

- Tell Claude Code: "Install VS Code"
- Or download from code.visualstudio.com

Step 2: Install VS Code Extensions

Tell Claude Code to install these VS Code extensions:

- Python
- Jupyter
- Claude Code

Create and Open Course Folder

Step 1: Create a Course Folder

- Create a folder (e.g., mgmt638 in Documents)

Step 2: Open VS Code

- Launch VS Code

Step 3: Open Your Course Folder

- In VS Code: File → Open Folder
- Navigate to your course folder and select it
- Click "Select Folder" (or "Open" on Mac)

Explore VS Code

- Left toolbar: Files icon should open a file explorer view
- Left toolbar: Extensions icon should open a view of the three installed extensions. If any extension has an Update button, update it.
- Top menus: File → New text file. Open folder, close folder, new window, ...
- Top menus: View → Command Palette. Enter 'Python: Select Interpreter' and choose the venv option.
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- Top menus: Terminal → New terminal

Launch Claude Code

- If you see the orange Claude icon in the top toolbar, click it.
- If not, create a new file (File → New Text File) and you should see it.
- Or View → Command Palette and enter 'Claude Code: Open in New Tab.'

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!