https://docs.google.com/spreadsheets/d/161u1hYeDWT3ItLSK8g9UwLFHWi3DmPgHeuANuQRCe_I/edit?usp=sharing

I'm having quite some fun with these data so why wouldn't I share it with you apes? **Feel free to copy it and do whatever you want with this.**

How to use it?

So this spreadsheet is very simple to be used and I believe might return some interesting data.

Basically all you need to do is to edit the data in pink fields to match your question.

https://preview.redd.it/8mkvaqy7btc71.png?width=1358&format;=png&auto;=webp&s;=5570e43bbd1c507548ecbf68575ab321ded37101

So in this example I've asked:

How did **GME** compare to **\[the movie stock\]** in a period from **2021-06-11 to 2021-07-22** ?

(Optionally for the second ticker you can set "T-...". If you do this it will substract this number of days from the beginning of the period. Eg. if you had a hypothesis that SPY is the same as FTSE but just delayed by 2 days, you can set it here. Unfortunately these are not trading days)

After you update the fields to what you want to see give Google a second to update the datasets and scroll to the right. There you'll get a report with all sorts of things that I find interesting in such kind of research.

We are analysing 10 metrics:

* Open price
* High price
* Low price
* Close price
* Volume
* Daily % change
* Candle height
* Candle body
* Upper Wick
* Lower wick

Based on them, in the report you'll find:

* Values of Pearson correlation coefficient for each metric
* How many metrics are strongly positively (more than 0.75) or strongly negatively (less than -0.75) correlated?
* Visual representation of how each metrics relate to each other. Each metrics has 2 charts:
* Layer chart to show how they behaved over the time in specified period
* Scattered chart to present visually how they were correlated
* On how many days in these periods the tickers changed in the same direction?

[An exemplary report that you'll get from the spreadsheet](https://preview.redd.it/o7sgdo09ctc71.png?width=2434&format;=png&auto;=webp&s;=57e75759825bbe3709bdcb92e91303fba95a290a)

There is a second sheet on the bottom called "COMPARE 2 TICKERS (MANUAL PERIODS)...

https://preview.redd.it/79mvpoandtc71.png?width=544&format;=png&auto;=webp&s;=41ce7285134a1274ae08f597dd0f27c06674797f

... and it's exactly the same as the first one but the period for the second dataset can me changed manually. It's good for comparing the same ticker for 2 different periods.

That's it! Enjoy, have fun, ask question and look for answers.

UPDATE 1.0

I've changed terminology to a bit more correct (candle height and candle body instead of amplitude and intraday change) and I've **added upper and lower wick of a candle as separate metrics**.

UPDATE 1.1

There is a new sheet named "COMPARE 2 TICKERS (RELATIVE PRICE AND VOL LEVELS)".

https://preview.redd.it/2kjpkwj9rwc71.png?width=443&format;=png&auto;=webp&s;=5bdc9183718c3380e1b496f9581d956f7e937855

All it does it just calculates how many times the price and volume of the first ticker was bigger (or smaller) than the second ticker and then adjusts the values for the second ticker.

This is good for visual comparison of tickers with way different price and volume levels and obviously does not mess up the Pearsons.