

Problem 1.

For each of the shap_ features in the files below, for the Random Forest and the Gradient Boosting find the 10 most common features and use those as the optimal features and find the P/L curves and compute annualized Sharp Ratios

Use the parameters in the folders Random Forest Parameters and Gradient Boosting Parameters

Problem 2.

Combine these strategies, by choosing weights on each strategy and try to find a combined strategy with the best Sharp Ratio. You can also try to include a short of the SPY by including SPY with a negative weight