MFE 431: Statistical Arbitage
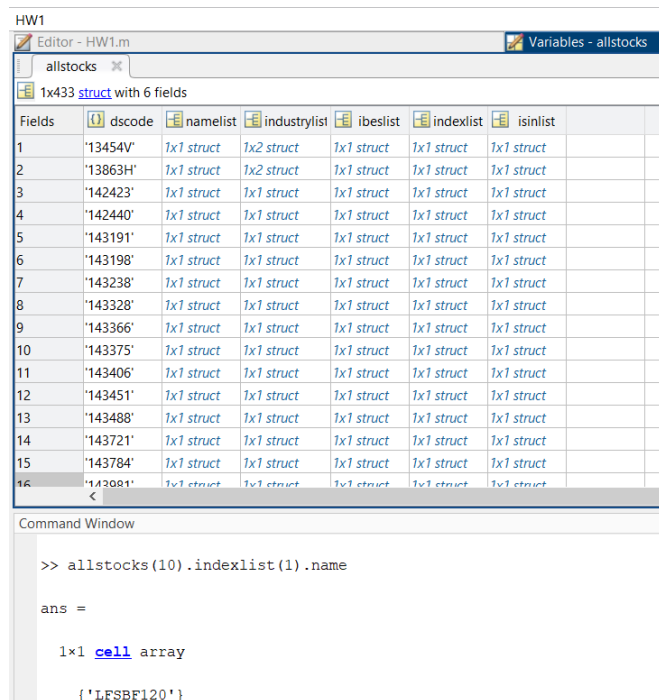
Problem Set 1

Group Québec

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Problem 1   Universe

We have retrieved data from DataStream Excel and then import into MATLAB. We then create a Matlab structured array of dimension (1×*n*) with *n* = 433.
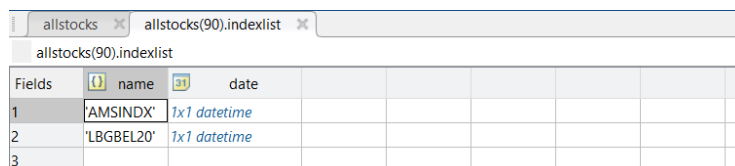

We have identified that some stocks have two or three index membership, e.g. 30939T (GALAPAGOS)