

# optimal\_trade\_flags.csv

Autogenerated data summary from dataMaid

2023-11-21 10:47:09

## Data report overview

The dataset examined has the following dimensions:

Feature	Result
Number of observations	240
Number of variables	6

## Codebook summary table

Label	Variable	Class	# unique values	Missing	Description
Indicates the round number of the experiment or activity the participant was engaged in at the time of the page visit.	<b>round_number</b>	numeric	4	0.00 %	
The specific tick (time point) in the trading day (round) when the event occurred.	<b>tick_number</b>	numeric	60	0.00 %	
the probability of a price movement in a favorable direction as determined by a Markovian model of price changes.	<b>filtered_prob</b>	numeric	233	0.00 %	
a binary indicator (1 or 0) to signal whether a trade should be executed based on changes in the optimal trading position.	<b>trade_flag</b>	numeric	2	0.00 %	

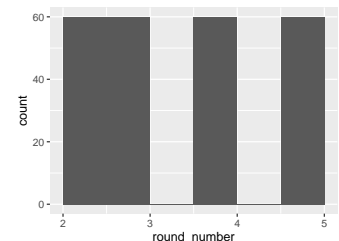
Label	Variable	Class	# unique values	Missing	Description
The total number of trades indicated as optimal within a specific round, calculated based on the trade_flag values.	<b>optimal_trade_count</b>	numeric	3	0.00 %	
Price level at this tick (time point)	<b>price</b>	numeric	26	0.00 %	

## Variable list

### round\_number

*Indicates the round number of the experiment or activity the participant was engaged in at the time of the page visit.*

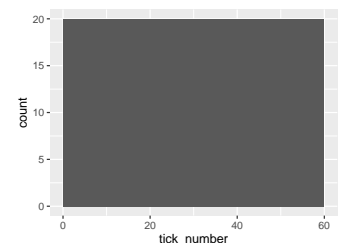
Feature	Result
Variable type	numeric
Number of missing obs.	0 (0 %)
Number of unique values	4
Median	3.5
1st and 3rd quartiles	2.75; 4.25
Min. and max.	2; 5



### tick\_number

*The specific tick (time point) in the trading day (round) when the event occurred.*

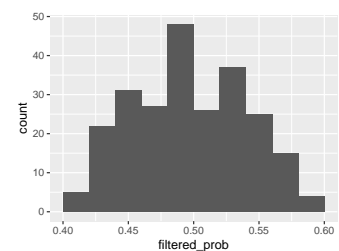
Feature	Result
Variable type	numeric
Number of missing obs.	0 (0 %)
Number of unique values	60
Median	30.5
1st and 3rd quartiles	15.75; 45.25
Min. and max.	1; 60



### filtered\_prob

*the probability of a price movement in a favorable direction as determined by a Markovian model of price changes.*

Feature	Result
Variable type	numeric
Number of missing obs.	0 (0 %)
Number of unique values	233
Median	0.5
1st and 3rd quartiles	0.46; 0.53
Min. and max.	0.41; 0.59

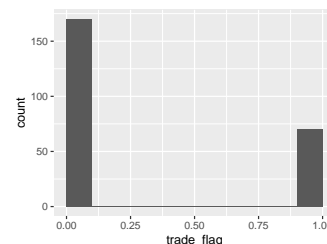


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## trade\_flag

a binary indicator (1 or 0) to signal whether a trade should be executed based on changes in the optimal trading position.

Feature	Result
Variable type	numeric
Number of missing obs.	0 (0 %)
Number of unique values	2
Median	0
1st and 3rd quartiles	0; 1
Min. and max.	0; 1

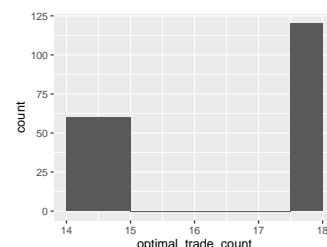


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## optimal\_trade\_count

The total number of trades indicated as optimal within a specific round, calculated based on the trade\_flag values.

Feature	Result
Variable type	numeric
Number of missing obs.	0 (0 %)
Number of unique values	3
Median	16.5
1st and 3rd quartiles	14.75; 18
Min. and max.	14; 18

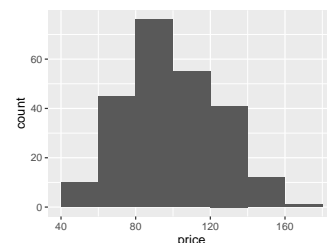


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## price

Price level at this tick (time point)

Feature	Result
Variable type	numeric
Number of missing obs.	0 (0 %)
Number of unique values	26
Median	100
1st and 3rd quartiles	85; 120
Min. and max.	40; 170



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Report generation information:

- Created by: Philipp Chapkovski (username: chapkovski).
- Report creation time: Tue Nov 21 2023 10:47:09
- Report was run from directory: /Users/chapkovski/Downloads
- dataMaid v1.4.1 [Pkg: 2021-10-08 from CRAN (R 4.2.0)]
- R version 4.2.1 (2022-06-23).
- Platform: aarch64-apple-darwin20 (64-bit)(macOS 14.1).
- Function call: dataMaid::makeDataReport(data = df, mode = c("summarize", "visualize", "check"), smartNum = FALSE, file = "codebook\_dfoptimal\_trade\_flags.csv.Rmd", replace = T, vol

```
= glue("{fn}"), openResult = F, checks = list(          character = "showAllFactorLevels",  
factor = "showAllFactorLevels",          labelled = "showAllFactorLevels", haven_labelled  
= "showAllFactorLevels",          numeric = NULL, integer = NULL, logical = NULL, Date =  
NULL),          listChecks = FALSE, maxProbVals = Inf, codebook = TRUE, reportTitle = "optimal_trade_flags"
```