markov_trade_flags.csv

Autogenerated data summary from dataMaid

2023-11-21 10:47:06

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.	**round_number**	numeric	4	0.00 %	
The specific tick (time point) in the trading day (round) when the event occurred.	**tick_number**	numeric	60	0.00 %	
the probability of a price movement in a favorable direction as determined by a Markovian model of price changes.	**filtered_prob**	numeric	1	0.00 %	
a binary indicator (1 or 0) to signal whether a trade should be executed based on changes in the optimal trading position.	**trade_flag**	numeric	1	0.00 %	

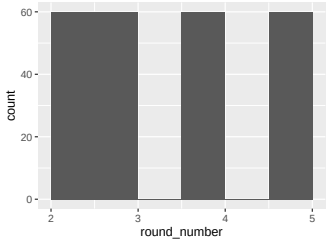
Label	Variable	Class	# unique values	Missing	Description
The total number of trades indicated as optimal within a specific round, calculated based on the trade_flag values.	**optimal_trade_count**	numeric	1	0.00 %	
Price level at this tick (time point)	**price**	numeric	35	0.00 %	

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.

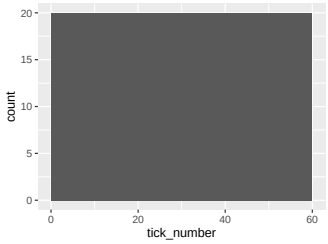
Feature	Result
Variable type	numeric
Number of missing obs.	0 (0 %)
Number of unique values	4
Median	3.5
1st and 3rd quartiles	2.75; 4.25
Min. and max.	2; 5



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.

- The variable only takes one (non-missing) value: "0.5". The variable contains 0 % missing observations.

trade_flag

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

- The variable only takes one (non-missing) value: "0". The variable contains 0 % missing observations.

optimal_trade_count

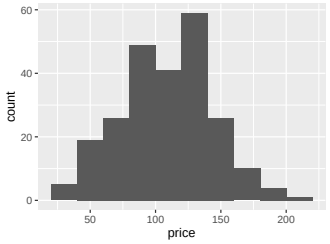
The total number of trades indicated as optimal within a specific round, calculated based on the trade_flag values.

- The variable only takes one (non-missing) value: "0". The variable contains 0 % missing observations.

price

Price level at this tick (time point)

Feature	Result
Variable type	numeric
Number of missing obs.	0 (0 %)
Number of unique values	35
Median	112.5
1st and 3rd quartiles	85; 135
Min. and max.	30; 210



Report generation information:

- Created by: Philipp Chapkovski (username: `chapkovski`).
- Report creation time: Tue Nov 21 2023 10:47:06
- 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_dfmarkov_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 = "markov_trade_flags`