Trading with Momentum

REVIEW | CODE REVIEW | HISTORY

Meets Specifications

You present an excellent project with quality code 👏
Congratulations on your hard work and passing this project 💯
Good luck in your future lessons and projects 👍

Market Data

✓ **The function `resample_prices` computes the monthly prices.**

Perfect! Your function generalizes to varying frequencies using the `freq` parameter.

✓ **The function `compute_log_returns` computes the log returns from the prices.**

Well done! Your function maintains numerical stability by leveraging the properties of logarithms.

✓ **The function `shift_returns` computes the shifted returns.**

Easily done ✓

Portfolio

✓ **The function `get_top_n` selects the `top_n` number of the top performing stocks.**

Nice strategy and implementation 👏

✓ **The function `portfolio_returns` calculates the projected returns.**

Perfect 💯

Statistical Tests

✓ **The function `analyze_alpha` calculates the t-value and p-value.**

Pythonic answer by extracting the t-test returned tuple into `t_value, p_value` respectively 🐍

✓ **The student correctly identifies the p-value they got. The student indicates what the p-value indicates about their signal.**

I agree with your analysis. Great job concluding this project!

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