

I'd like this if it wasn't yahoo price data only. There's minimal alpha and the data source is suspect at best. Richard stated in the last FSC that those models only using yahoo data are likely submitting momentum factors in the end, and empirically, I would also say that pricing data without fundamentals isn't going to move the needle. I am a no on this one without fundamentals.

edit: this proposal would be INCREDIBLY STRONG if you had:

- 1 - 85% or more of the full universe covered with price and fundamental data
- 2 - some framework to mitigate p-hacking
- 3 - use of opensignals
- 4 - no use of yahoo (at all, ever)
- 5 - by sharing your data source referral code(s) you could potentially reduce the cost to the CoE over time
- 6 - a plan to provide explanation (write-up, video, etc.) of your modeling framework (what I'm trying to say is just updating github with the latest version isn't sufficient)
- 7 - ?