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What do you think of refining and testing your strategy over the same 2 years? Is that a good practice? Why or why not?

I do not think this is a good idea as we are using same for training and testing set. This is not a good indicator of the result. Also the market changes over time and we do not know how our algorithm will behave in changed condition.

Test your strategy in years before and after 2008-2009. Does the strategy continue to work well in those time periods? Why?

My strategy does work for IBM using 2009-2011. I believe the reason is because the market and brand value for IBM has remained same. For an up and coming company like Tesla the algorithm would not work because of lot of fluctuation in public opinion.