Assignment

In your dataset, objects are weeks and your feature set is (μ, σ) for each week. if you were to plot all weeks as colored points (on x axis you plot μ, on y axis you plot σ) then you will probably find that is is impossible to draw a straight line that separates your green and red points. If, on the other hand, you could remove some points, then you could have a linearly separable points and can draw a line in between.

Questions:

1. take year 1 and examine the plot of your labels. Construct a reduced dataset by removing some green and red points so thatyou can draw a line separating the points. Compute the equation of such a line (many solutiuons are possible)

2. take this line and use it to assign labels for year 2

3. implement a trading strategy based on your labels for year 2.