

Assignment

For you stock, we will label each week as 'green' or 'red'.

- a "green" week means that it was a good week to be invested for that week (from Friday to Friday).
- a "red" week means that it was not a good week (e.g. prices fell or there was too much volatility in the price).

Take your stock and assign colors for two years 2017 and 2018. For other years, put color "undefined". To help you with this task, we included a sample script to display daily prices for a stock ("MSFT") between two dates:

stock_data_plot.py

This script displays and saves a plot of prices between two dates. You will need to modify the names of input files and considering 10 days at a time, examine (visually) the behavior of your stock and assign a color label. The important point is to be consistent with your rules on assigning this color. For example, you may decide that if a price this friday is higher than last friday, then it is green, otherwise red. but try to come up with more interesting rules. Add a column "label" to your stock data file with this label.

Please try to do this as dilligently as you can. In many subsequent assignments, we will build machine learning classifiers that will "train" on your labels in 2017 and predict labels for 2018. We will analyze such classifiers in terms of their accuracy.