

TASKs

For single assets RANK:

(1) RANK one every time

INPUT: assets' price

TASK: we calculate every asset's return for the next day, and then rank, choose the TOP 10 assets.

INDEX: assets' return (price growth)

OUTPUT: TOP 10 assets

(2) RANK next six months

INPUT: assets' price

TASK: we calculate every asset's return(using the last six months' return), hold for six months, and predict

INDEX: assets' return (price growth)

OUTPUT: TOP 10 assets

Questions:

Do we need to use average return of the last six months? If we use the average data, then we will lose many information **OR**

Do we need to use every day's price as input in the last six months, and predict the next day's return, choose TOP10 and then hold for another six months.

And is our data daily or monthly?