Nexstar Media Group

Scrapping data

In[96]:=
```
pos = FinancialData["NASDAQ:*", "Lookup"];
```

In[97]:=
```
Scrapping[stock_] := Module[{data = stock},
   returns =
    (Drop[data[[All, 2]], 1] - Drop[data[[All, 2]], -1]) / Drop[data[[All, 2]], -1];
   ShapiroWilkTest@returns
  ];
```

In[98]:=
```
Possibles = {};
```

In[105]:=
```
While[True,
 curr = RandomChoice@pos;
 pos = DeleteCases[pos /. curr → 1, _Integer];
 Print[curr];
 p = Scrapping[FinancialData[curr, "Jul. 1, 2017"]];
 If[p > 0.5, Print[":)"];
  Append[Possibles, curr];
  Break[]]]
```

```
NASDAQ:RGLD
NASDAQ:FMAO
NASDAQ:ATRI
NASDAQ:SBT
NASDAQ:CORT
NASDAQ:GLBZ
NASDAQ:ESES
NASDAQ:CSGS
NASDAQ:ASND
NASDAQ:FGBI
NASDAQ:TBBK
NASDAQ:HTHT
NASDAQ:DAKT
NASDAQ:ADRO
NASDAQ:EGBN
NASDAQ:FSTR
```

NASDAQ:MRCY

NASDAQ:FYX

NASDAQ:PPH

NASDAQ:TBNK

NASDAQ:GNTX

NASDAQ:EUHI

NASDAQ:GIFI

NASDAQ:AMNB

NASDAQ:FIZZ

NASDAQ:RMCF

NASDAQ:LAWS

NASDAQ:MICT

NASDAQ:GILT

NASDAQ:ULBI

NASDAQ:EYE

NASDAQ:PSCU

NASDAQ:BLPH

NASDAQ:MDLZ

NASDAQ:RGLS

NASDAQ:STLD

NASDAQ:NVMM

NASDAQ:HURN

NASDAQ:AMKR

NASDAQ:HFGIC

NASDAQ:NEO

NASDAQ:ZEUS

NASDAQ:TEAM

NASDAQ:FNTE

NASDAQ:TTPH

NASDAQ:MTGE

NASDAQ:GLPI

NASDAQ:LKQ

NASDAQ:VRNA

NASDAQ:CDTI

NASDAQ:RETA

NASDAQ:CHSCO

NASDAQ:GOODM

NASDAQ:ODP

NASDAQ:IPXL

NASDAQ:ADBE

NASDAQ:RRGB

NASDAQ:ATSG

NASDAQ:LAND

NASDAQ:VTWG

NASDAQ:SCPH

NASDAQ:FFIC

NASDAQ:PICO

NASDAQ:HAIN

NASDAQ:AXON

NASDAQ:NXST

:)

Testing data

In[127]:=
```
Length@FinancialData[curr, "Jul. 1, 2017"]
```

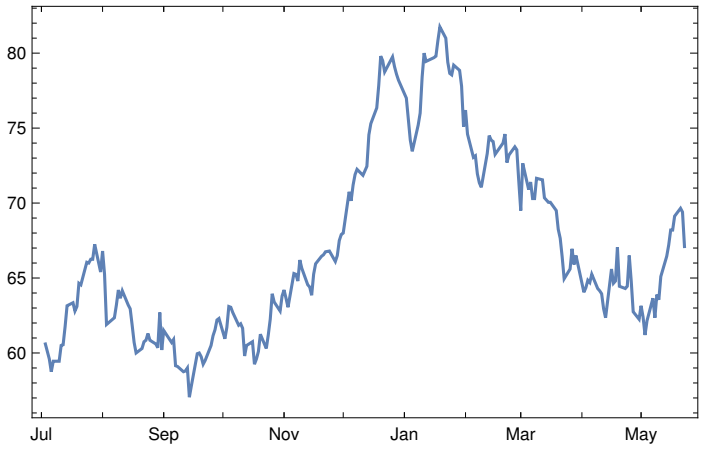
Out[127]= 224

In[128]:=
```
FinancialData[curr, "Company"]
```

Out[128]= Nexstar Media Group

In[108]:=
```
data = FinancialData[curr, "Jul. 1, 2017"];
DateListPlot[data]
```

Out[109]=



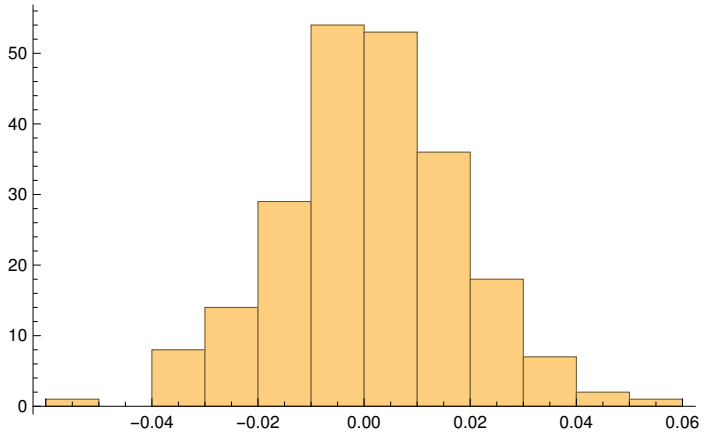
In[110]:=
```
Length[data]
```

Out[110]= 224

In[112]:=
```
data = data[[All, 2]];
returns = (Drop[data, 1] - Drop[data, -1]) / Drop[data, -1];
```

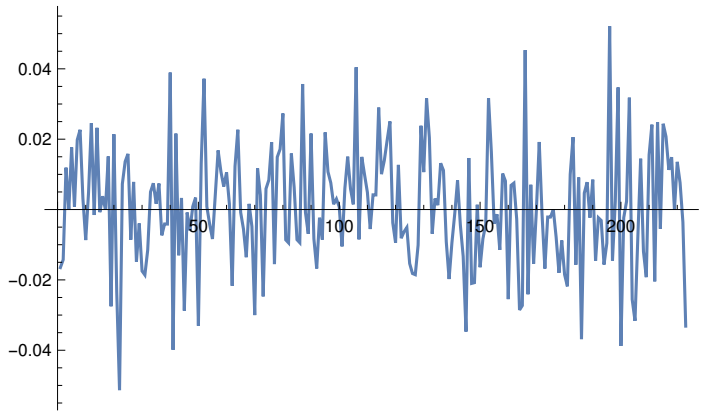
In[114]:=
```
Histogram@returns
```

Out[114]=



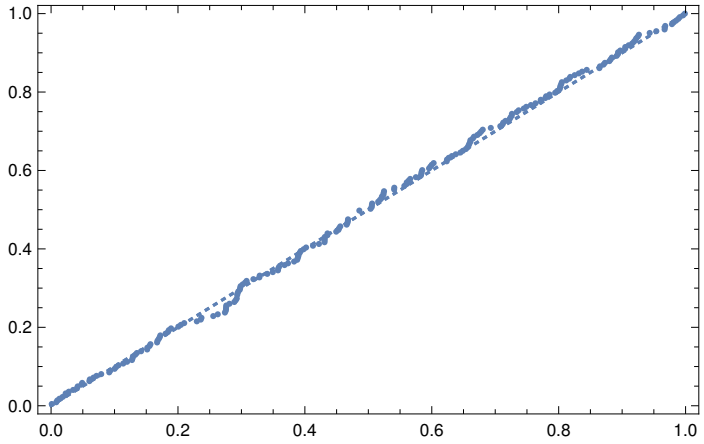
In[121]:=
```
ListLinePlot[returns]
```

Out[121]=



In[115]:=
```
ProbabilityPlot@returns
```

Out[115]=



In[116]:=
```
ℋ = DistributionFitTest[returns, Automatic, "HypothesisTestData"];
ℋ["TestDataTable", All]
```

Out[117]=

	Statistic	P-Value
Anderson-Darling	0.165314	0.955695
Baringhaus-Henze	0.138282	0.914426
Cramér-von Mises	0.0252673	0.919558
Jarque-Bera ALM	0.756168	0.666875
Mardia Combined	0.756168	0.666875
Mardia Kurtosis	0.752167	0.451951
Mardia Skewness	0.0123764	0.911419
Pearson χ^2	6.96413	0.958638
Shapiro-Wilk	0.997845	0.991928

In[118]:=
```
ℋ["TestConclusion", "ShapiroWilk"]
```

Out[118]=
```
The null hypothesis that
 the data is distributed according to the NormalDistribution[x̊, ẙ]
 is not rejected at the 5 percent level based on the Shapiro-Wilk test.
```

Exporting data

In[124]:=
```
Export[curr <> "-raw.csv", FinancialData[curr, "Jul. 1, 2017"]]
```

Out[124]=
```
NASDAQ:NXST-raw.csv
```

In[125]:=
```
Export[curr <> "-values.csv", data]
```

Out[125]=
```
NASDAQ:NXST-values.csv
```

In[126]:=
```
Export[curr <> "-returns.csv", returns]
```

Out[126]=
```
NASDAQ:NXST-returns.csv
```