2024.01

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Home Work 4
Due: Sun Mar 3, 2024 11:59pm

100 Points Possible

| Attempt 1 ⌄ | ◯ In Progress
NEXT UP: Submit Assignment | 💬 Add Comment |

Unlimited Attempts Allowed
Available after Feb 19, 2024 12:00am

⌄ **Details**

Problem 1.
For each of the shap_ features in the files in the folders Random Forest Parameters
and Gradient Boosting Parameters, find the 10 most common features and use those
as the optimal features.
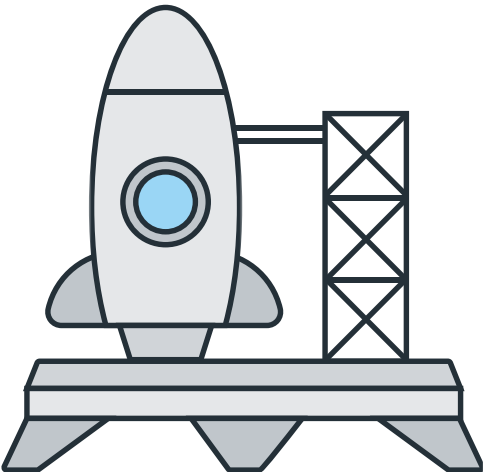Find the P/L curves and compute annualized Sharp Ratios

Problem 2.
Combine these strategies, by choosing weights on each strategy and try to find a
combined strategy with the best Sharp Ratio. You can also try to include a short of the
SPY by including SPY with a negative weight

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