Georgia Institute of Technology

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Computational Investing, Part I

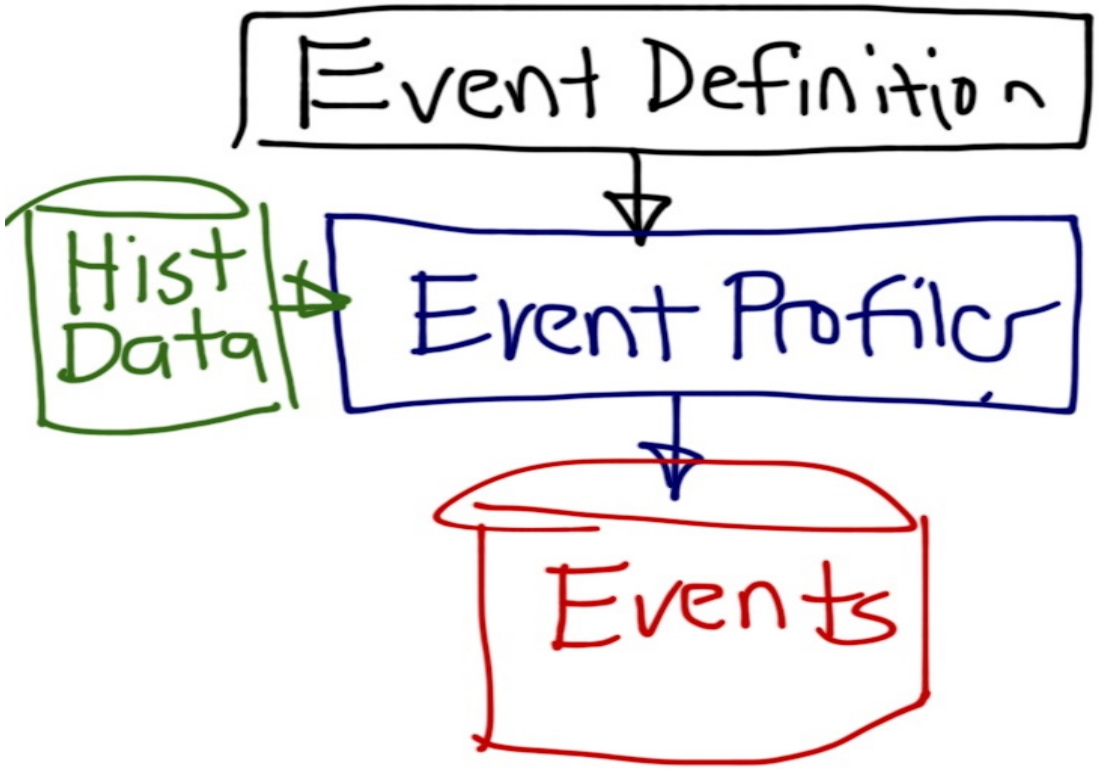
162: Homework 4

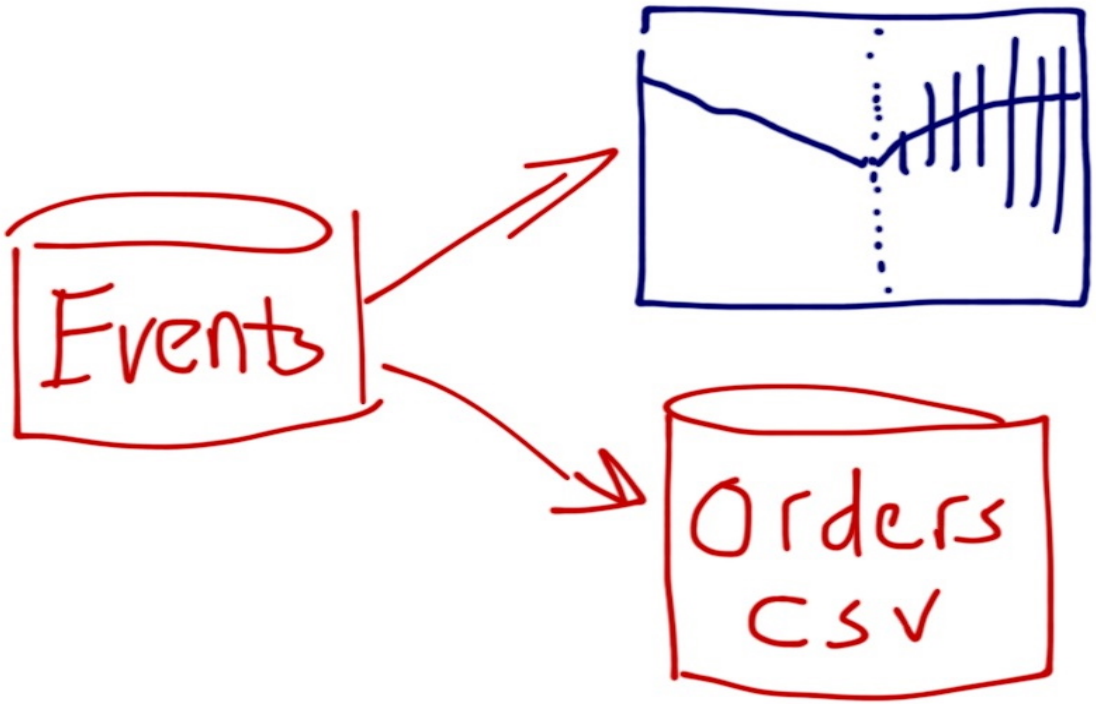
Find out how modern electronic markets work, why stock prices change in the ways they do, and how computation can help our understanding of them. Learn to build algorithms and visualizations to inform investing practice.

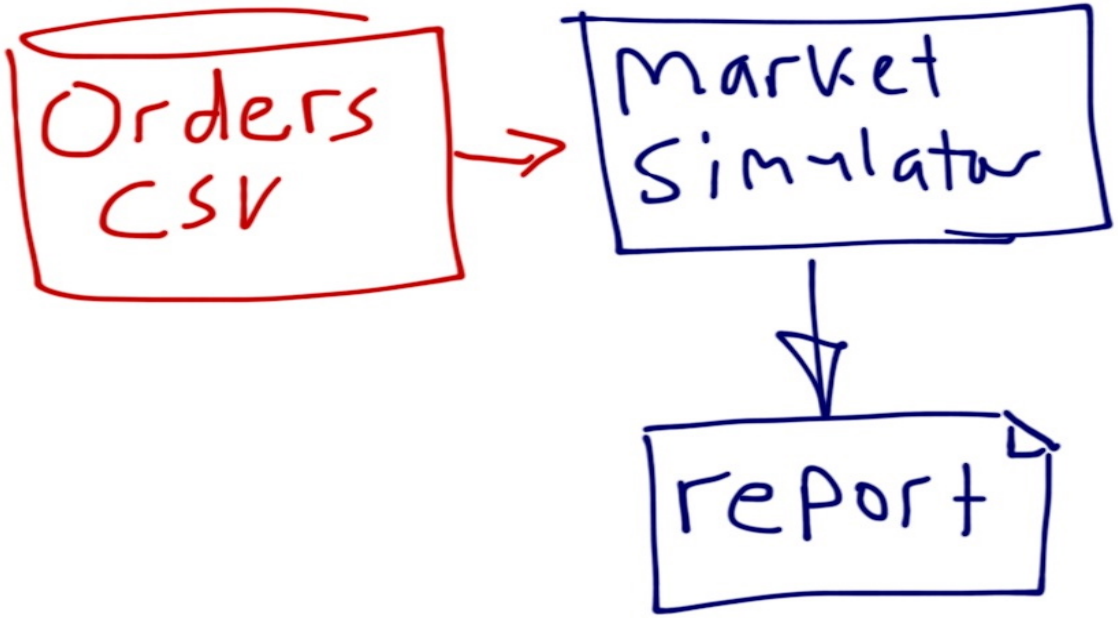
School of Interactive Computing

Recap of Four Homeworks

- HW 1: Excel, build portfolio
- HW 2: Event Study
- HW 3: Market simulator
- HW 4: Generate trades

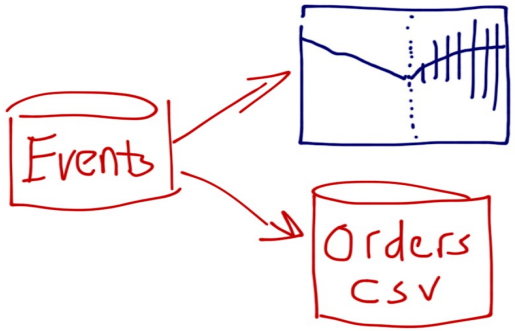

Event Definition
Hist Data
Event Profiler
Events

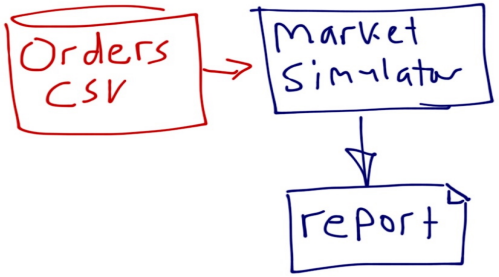

Events
Orders
csv


Orders
csv
Market
Simulator
report

Homework 4:

- Generate “orders” instead of “events”
- Run those orders through market simulator





What Trades to Issue?

- Decide this by examining event study.
- Buy or Sell?
- How long to hold?
- Remember: Issue entry and exit orders at same time.

Homework 4:

- Homework definition includes specific experiment to run.
- OK to share/compare answers on that experiment.
- Actual hand in will ask you to run slightly different variation.

Look at Assignment Online