```
print(len(ret_63))
print(len(ret_253))
```

```
278
284
```

In [11]:

```
for i in range(len(iter_params)):
    print(iter_names[i])
    tmp = 0
    for j in range(len(iter_params[i])):
        for k in ret_63.keys():
            if k[iter_ind[i]] == iter_params[i][j]:
                tmp += 1
    print(tmp)
```

```
prior_prd_list
278
low_stk_bound_list
278
up_stk_bound_list
278
cluster_u_coef_list
278
cluster_l_coef_list
278
corr_thesh_list
278
```

In [9]:

```
rebal_prd_list = [63,253]#[21,63,253],
prior_prd_list = [253,2*253,5*253]
update_prd_list = [21,63, 253]
low_stk_bound_list = [-.007, -.005, -.003]
up_stk_bound_list = [.01,.02,.05,.1]
cluster_u_coef_list = [2,3,5]
cluster_l_coef_list = [-.02, -.05, -.1]
corr_thesh_list = [.5,.6,.7,.8]
stock_tresh_list = [.05]
```

In [ ]:

```
'prior_prd_list': 2*253 (definitively the best)
'low_stk_bound_list': -.003 (definitively the best)
'up_stk_bound_list': 0.01 (probably the best)
'cluster_u_coef_list' 3 maybe. not much impact (all are pretty much the same)
'cluster_l_coef_list': -0.02 (probably the best)
'corr_thesh_list': 0.8 (probably the best)
```

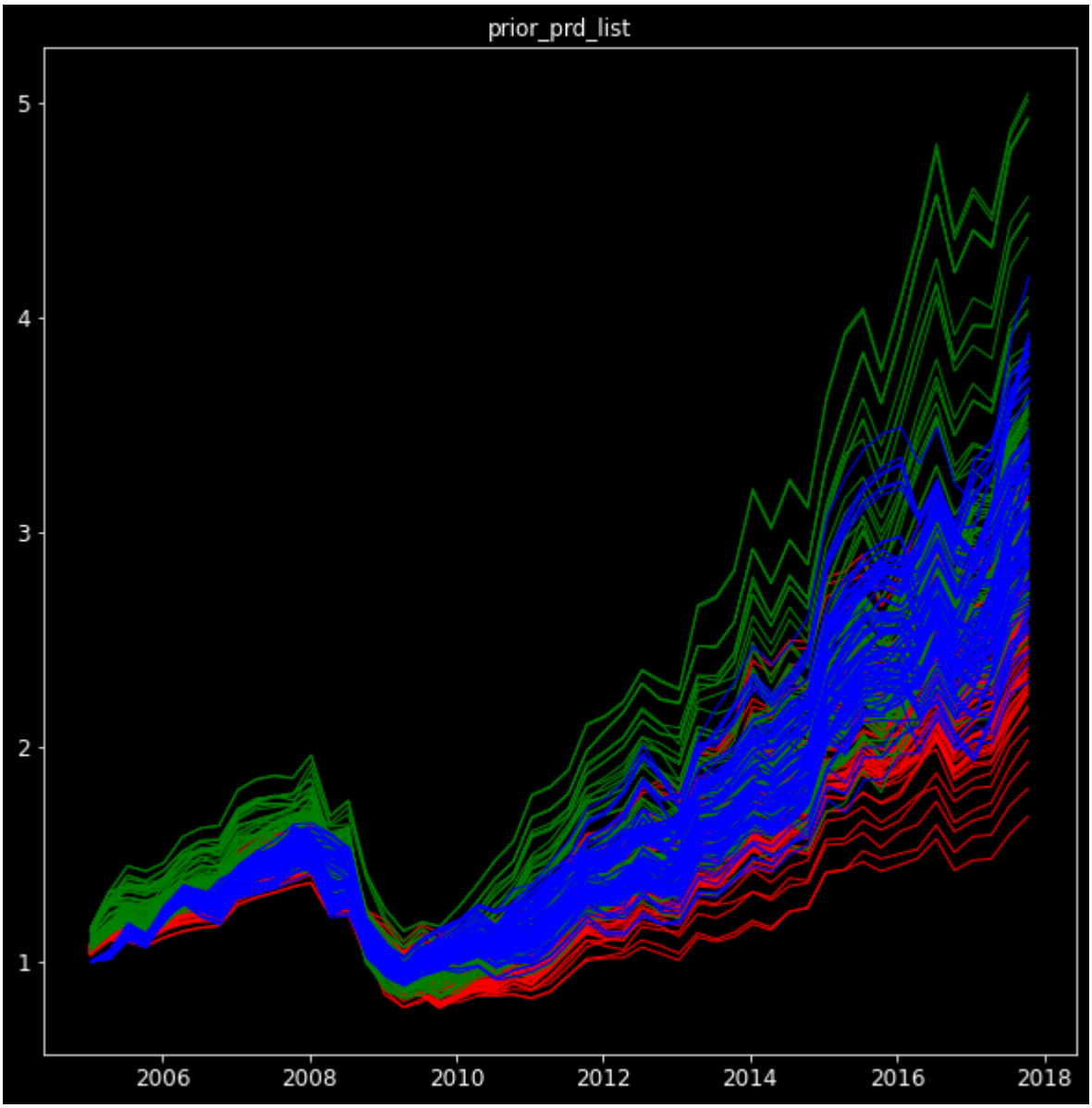
In [10]:

```
iter_params = [prior_prd_list,low_stk_bound_list,up_stk_bound_list,cluster_u_coef_list,
iter_names = ['prior_prd_list','low_stk_bound_list','up_stk_bound_list','cluster_u_coef
iter_ind = [1,3,4,5,6,7]
colors = ['red','green','blue','yellow']
```

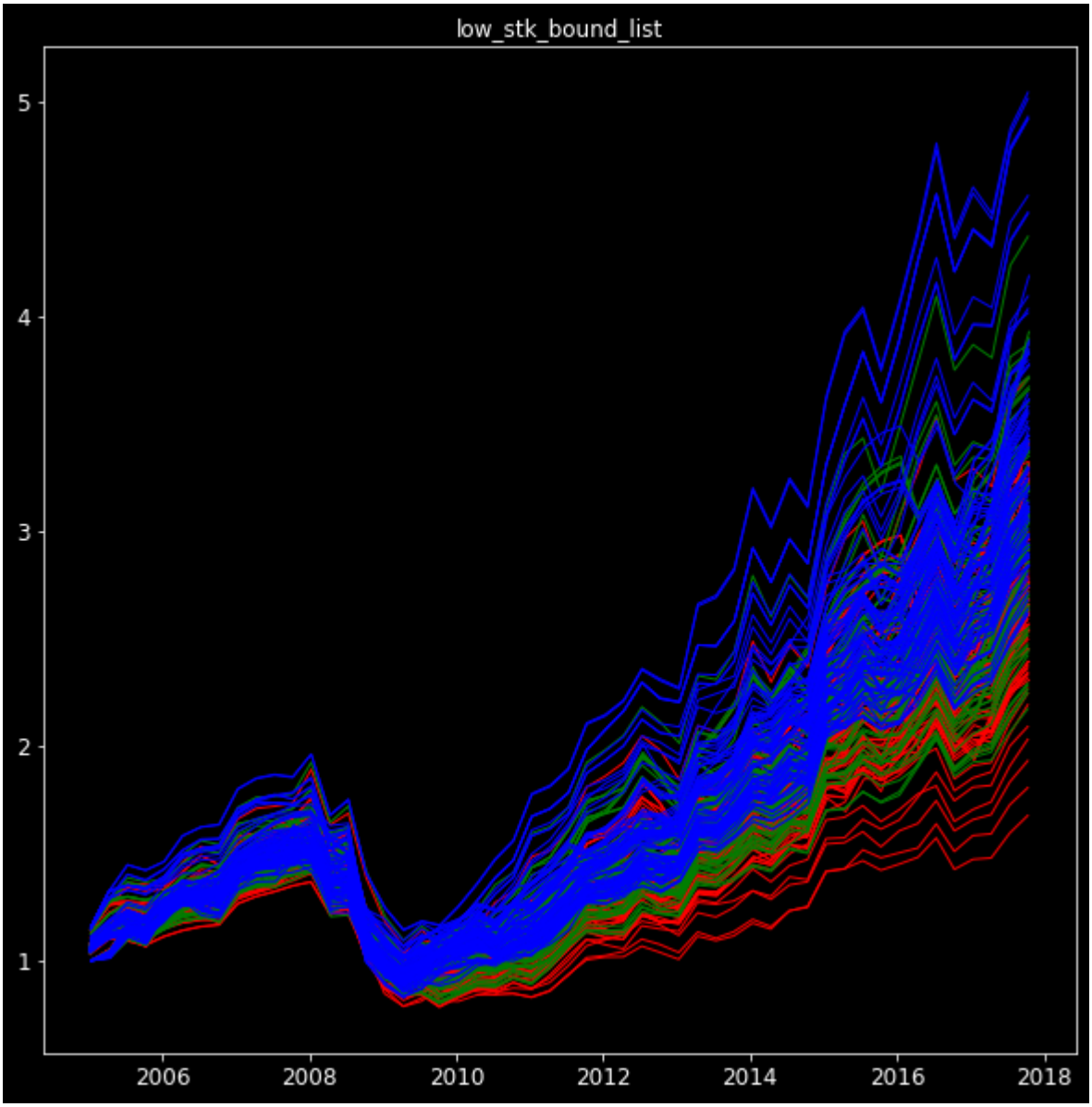
In [12]:

```
for i in range(len(iter_params)):
    means = []
    for j in range(len(iter_params[i])):
        mean_calc = 0
        mean_count = 0
```

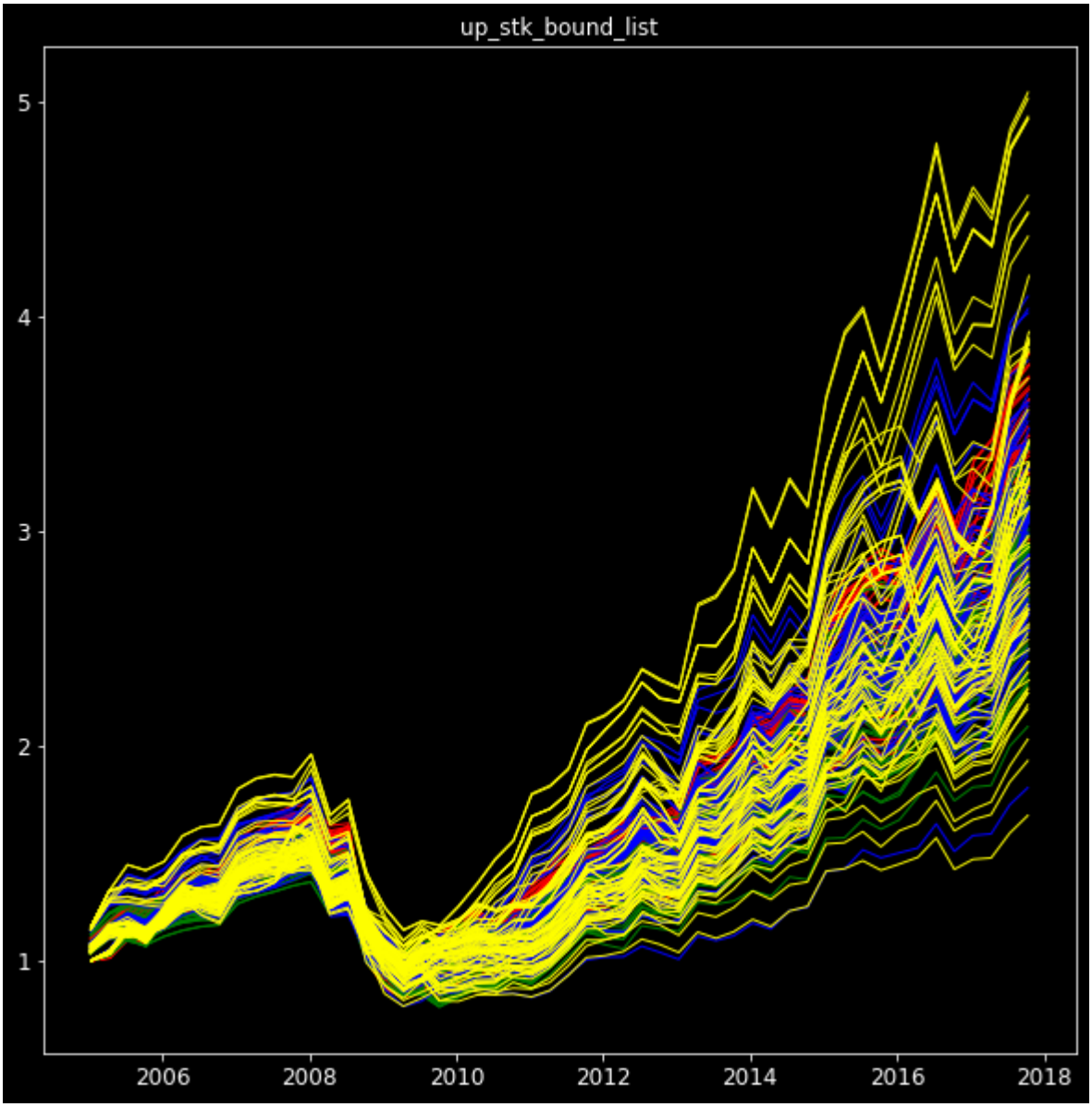
```
        for k in ret_63.keys():
            if k[iter_ind[i]] == iter_params[i][j]:
                plt.plot(ret_63[k],color=colors[j])
                mean_calc += ret_63[k][-1]
                mean_count += 1
        means.append(mean_calc/mean_count)
    plt.title(iter_names[i])
    plt.show()
    print('legend for above graph:')
    print(iter_params[i])
    print(colors[:len(iter_params[i])])
    print('mean final cumulative returns:')
    print(means)
```



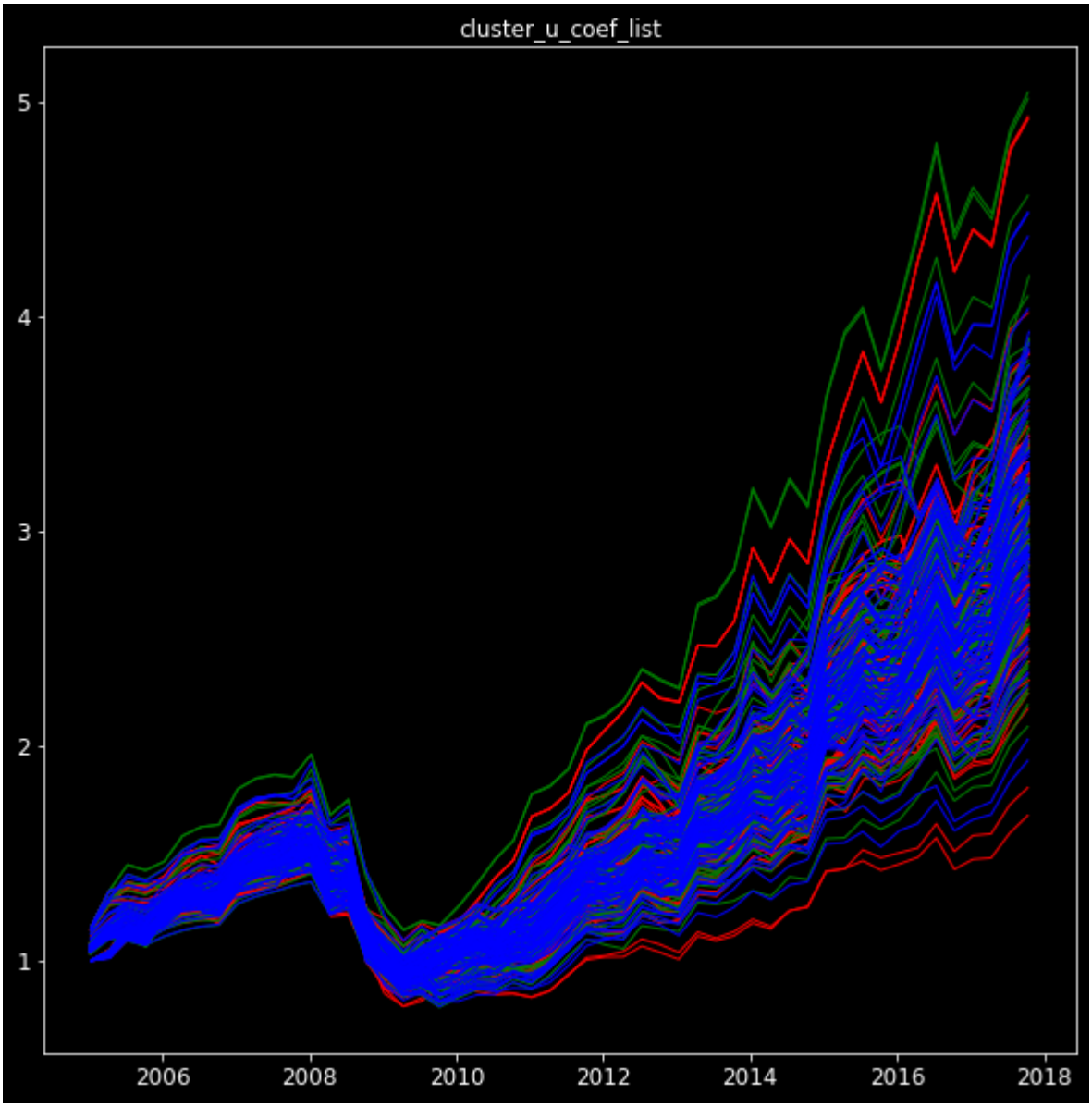

```
legend for above graph:
[253, 506, 1265]
['red', 'green', 'blue']
mean final cumulative returns:
[2.644063271645387, 3.32408000557537, 3.12504462458168]
```



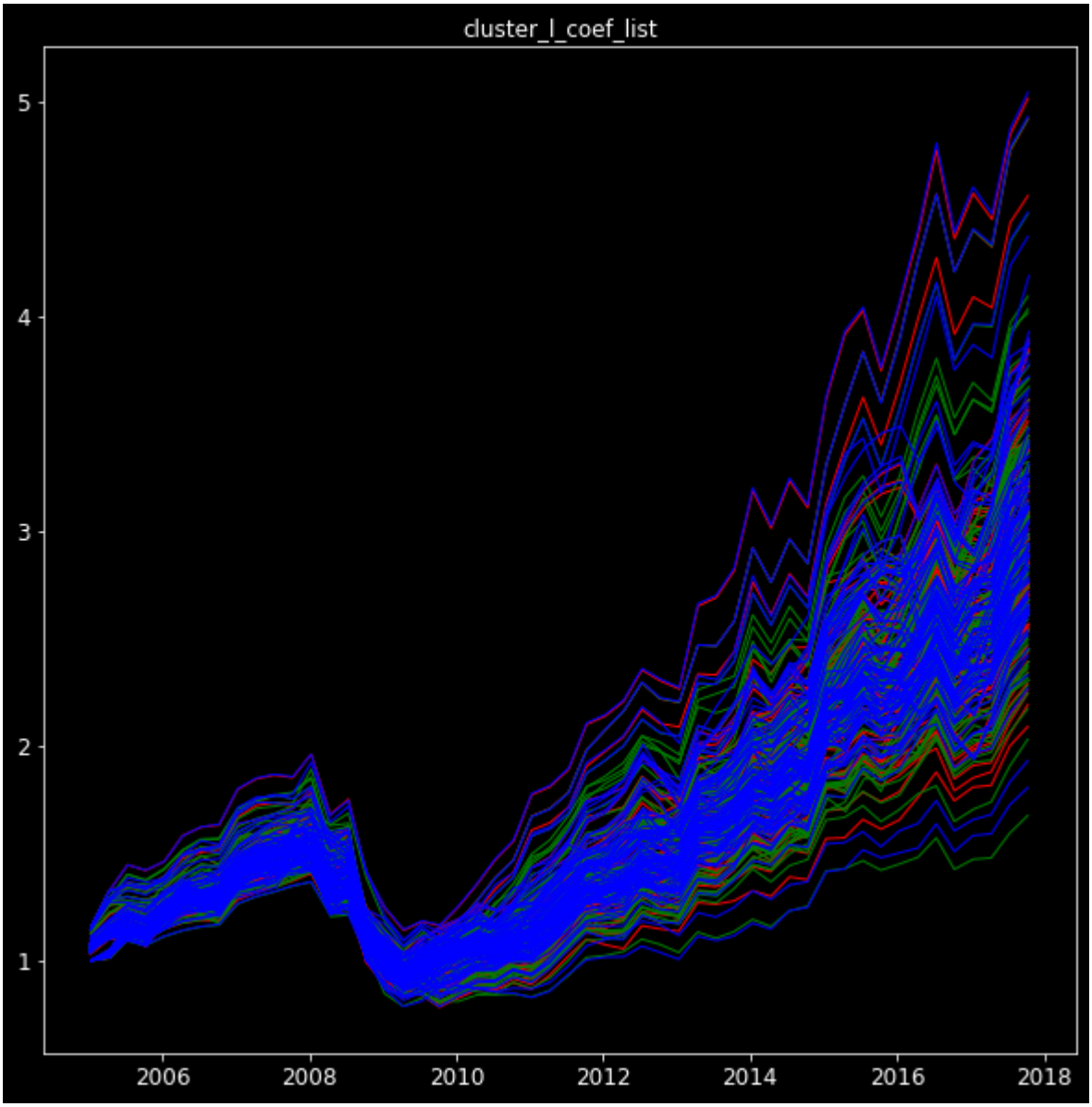

```
legend for above graph:
[-0.007, -0.005, -0.003]
['red', 'green', 'blue']
mean final cumulative returns:
[2.760004412557559, 3.0294462256398984, 3.404627971977839]
```



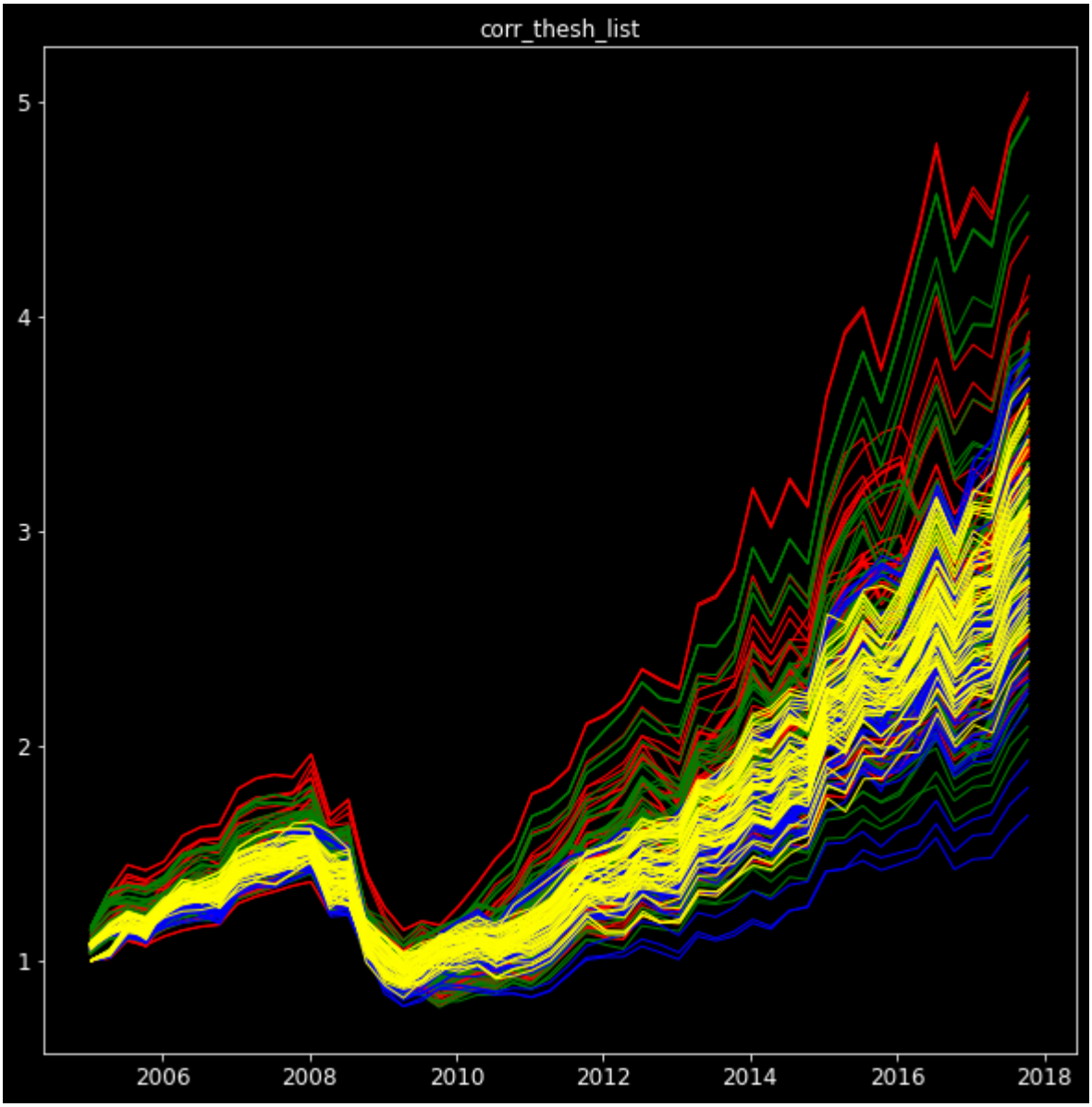

```
legend for above graph:
[0.01, 0.02, 0.05, 0.1]
['red', 'green', 'blue', 'yellow']
mean final cumulative returns:
[3.218554372993981, 2.86723436252182, 3.017484729370722, 3.1655255044119186]
```




```
legend for above graph:
[2, 3, 5]
['red', 'green', 'blue']
mean final cumulative returns:
[3.023576270682724, 3.088034280178034, 3.0724912276282543]
```




```
legend for above graph:
[-0.02, -0.05, -0.1]
['red', 'green', 'blue']
mean final cumulative returns:
[3.0720163984010465, 3.014086262014761, 3.1005646405639347]
```

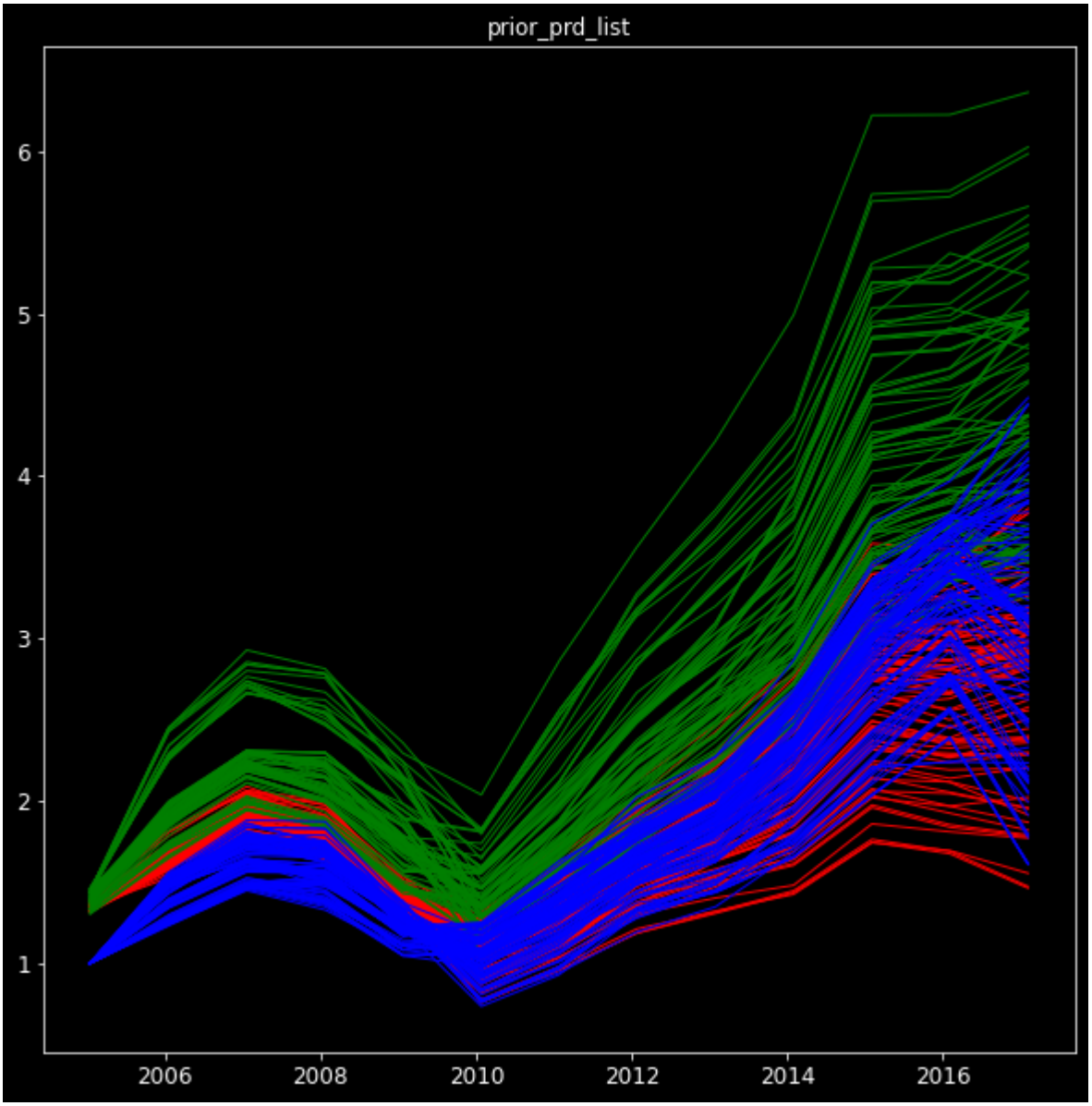



```
legend for above graph:
[0.5, 0.6, 0.7, 0.8]
['red', 'green', 'blue', 'yellow']
mean final cumulative returns:
[3.203127168588327, 3.1542871757498228, 2.8469493292408203, 3.0155914122667427]
```

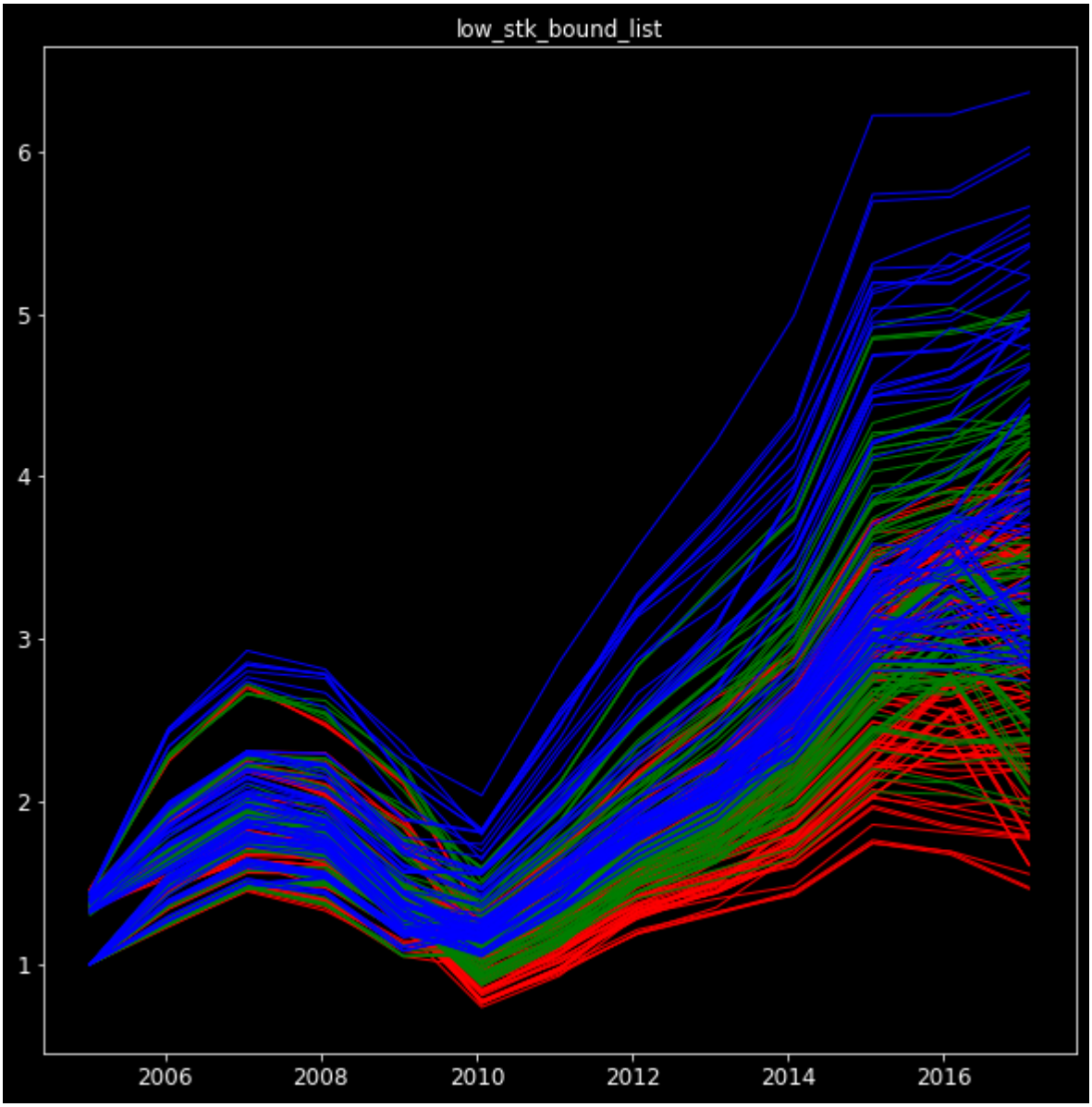
In [13]:

```
for i in range(len(iter_params)):
    means = []
    for j in range(len(iter_params[i])):
        mean_calc = 0
        mean_count = 0
        for k in ret_253.keys():
            if k[iter_ind[i]] == iter_params[i][j]:
                plt.plot(ret_253[k],color=colors[j])
                mean_calc += ret_253[k][-1]
                mean_count += 1
        means.append(mean_calc/mean_count)
    plt.title(iter_names[i])
    plt.show()
    print('legend for above graph:')
    print(iter_params[i])
    print(colors[:len(iter_params[i])])
```

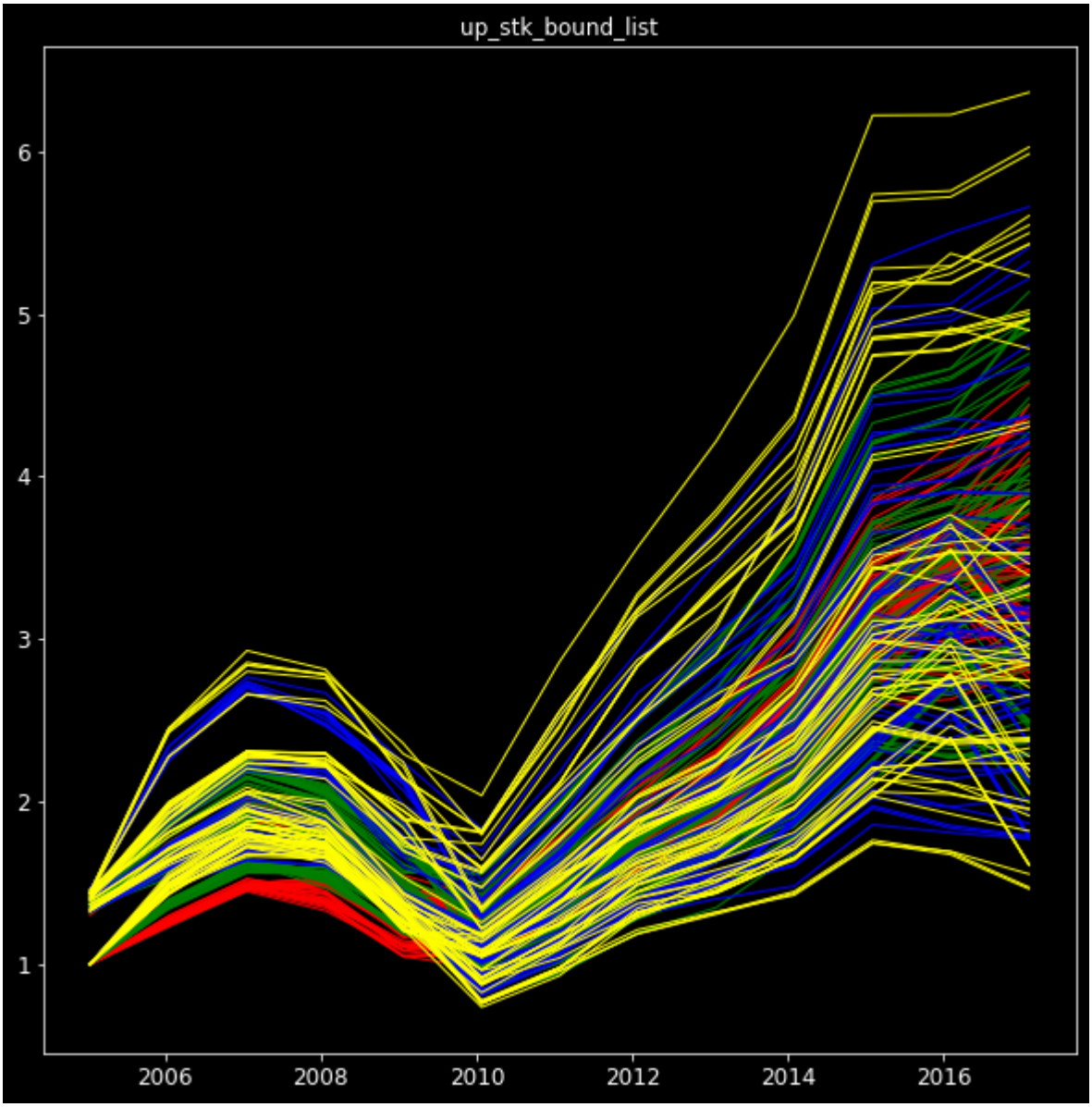
```
    print('mean final cumulative returns:')
    print(means)
```



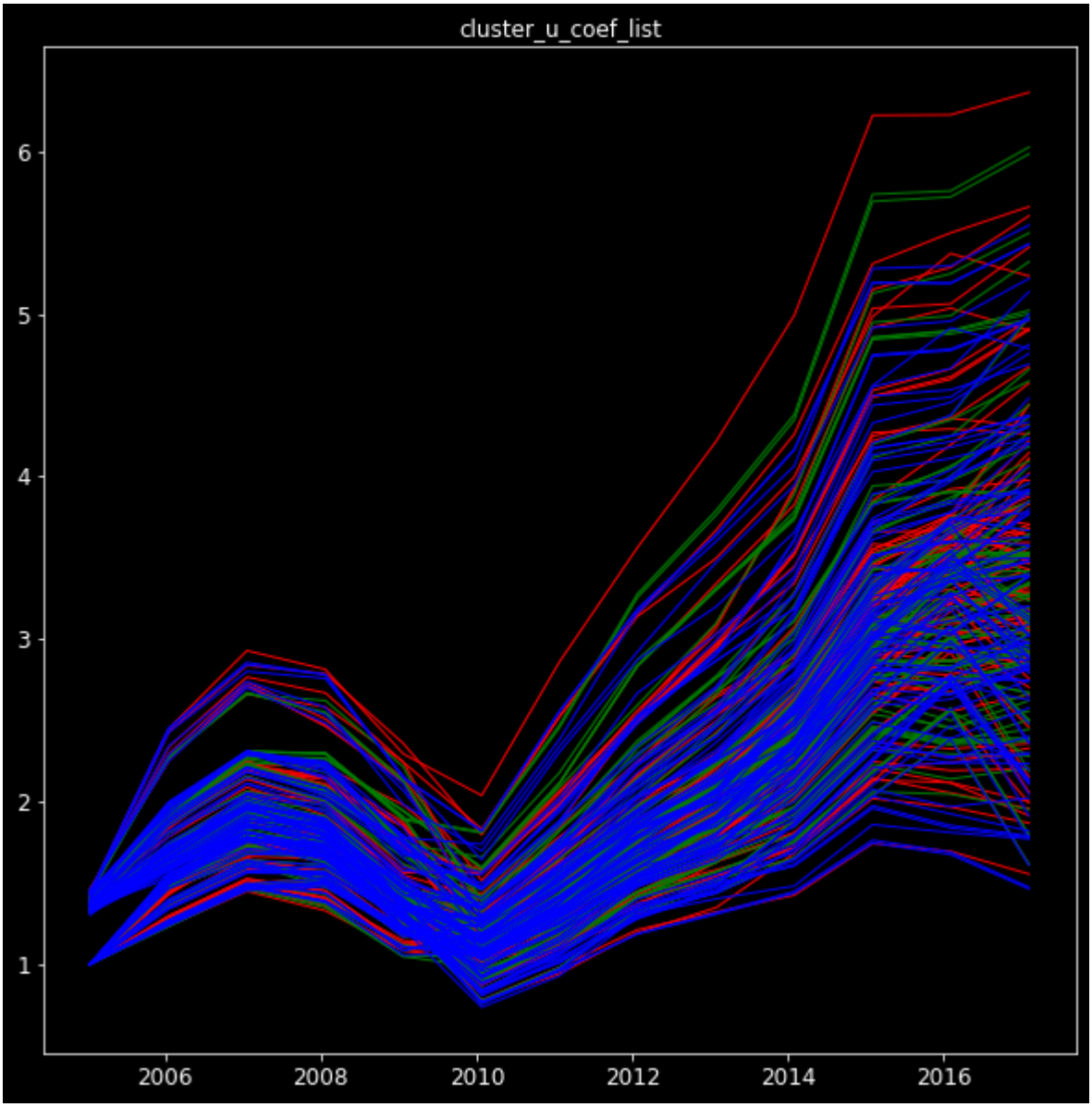

```
legend for above graph:
[253, 506, 1265]
['red', 'green', 'blue']
mean final cumulative returns:
[2.7562567154126625, 4.362399308965026, 3.023106751552685]
```



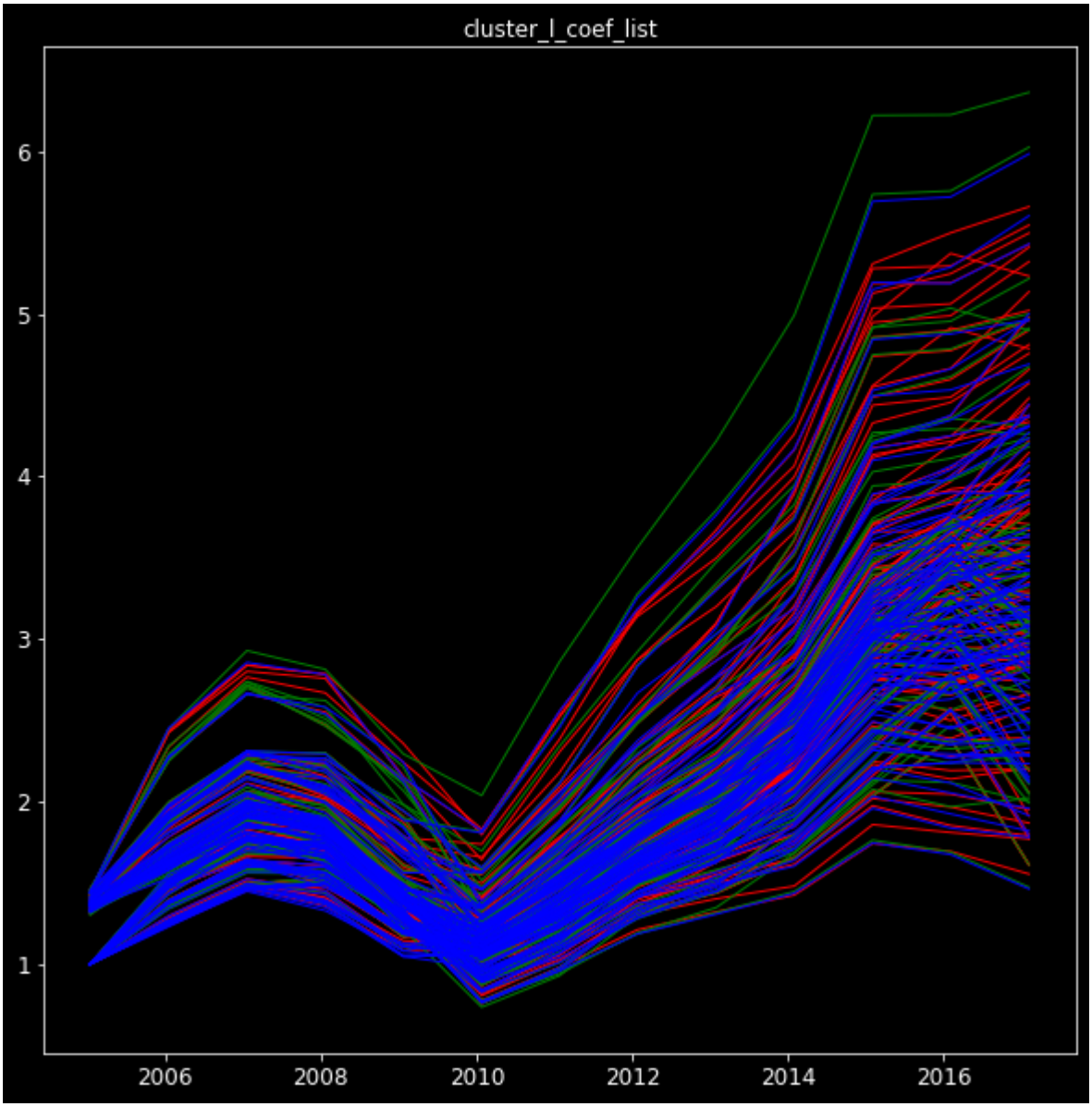

```
legend for above graph:
[-0.007, -0.005, -0.003]
['red', 'green', 'blue']
mean final cumulative returns:
[2.810213768983104, 3.3019531424224184, 3.9792318155874975]
```



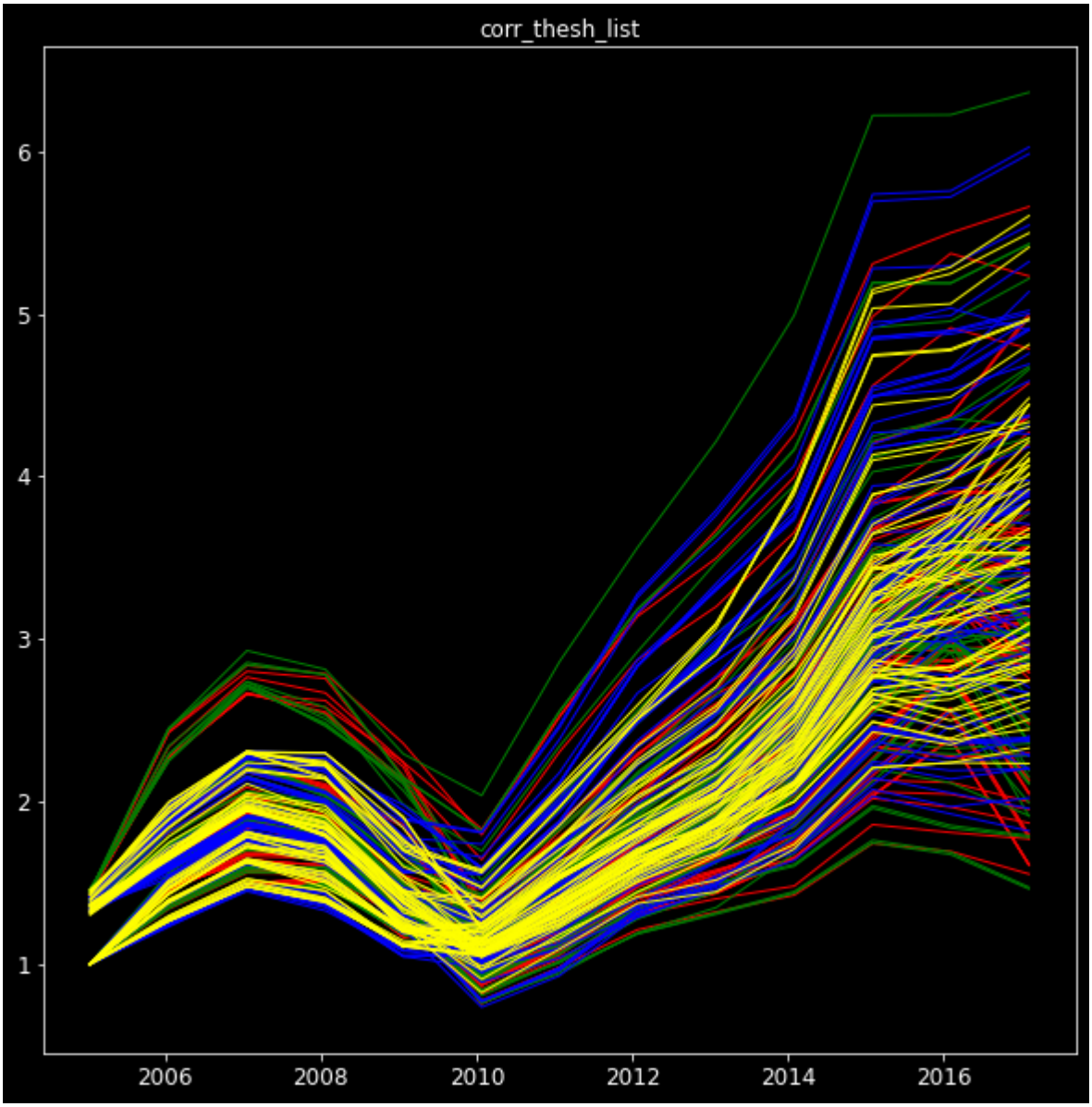

```
legend for above graph:
[0.01, 0.02, 0.05, 0.1]
['red', 'green', 'blue', 'yellow']
mean final cumulative returns:
[3.511212452659798, 3.4458204672618593, 3.1396842538156675, 3.2448044339933184]
```




```
legend for above graph:
[2, 3, 5]
['red', 'green', 'blue']
mean final cumulative returns:
[3.425062263202145, 3.301224258308056, 3.3097133440503965]
```




```
legend for above graph:
[-0.02, -0.05, -0.1]
['red', 'green', 'blue']
mean final cumulative returns:
[3.4405515692036834, 3.279425207662715, 3.2825958036915406]
```




```
legend for above graph:
[0.5, 0.6, 0.7, 0.8]
['red', 'green', 'blue', 'yellow']
mean final cumulative returns:
[3.0575953180097235, 3.1100013938383024, 3.6108265297951756, 3.613086890264762]
```

In [ ]: