Simple financial softwares:

Objectives: Finding whether a financial series return is momentum-based series or reversal-based series.

**Introduction:**

1. **A momentum-based series:** 
   1. The return of the next day is the same as the previous day. Hence, used the signal of previous day return to predict the next day will yield above market return.
2. **A reversal-based series:**
   1. The return of the next day is the reverse of the previous day. Hence, using the inverse of the previous day to predict the next day will yield above market return.

**Financial series:**

(Look into attached sector\_etf.csv)

1. sector\_etf.csv includes etf (Exchange Trade Fund) series that mimic financial strength of different sectors in US stock market.
2. ticker: symbol that can be used to download financial series from Yahoo finance package.
3. Name: Name of the ETF series.

**Program:**

1. Installation:
   1. Install Python on your computer, you can use both spyder or Jupyter Notebook.
   2. Install package tkinter following link:
      1. <https://riptutorial.com/tkinter/example/3206/installation-or-setup>
   3. Install yfinance package (yahoo finance) by typing in !pip install yfinance into your console.
2. Run program:
   1. There are three input that you can type in:
      1. Enter series: enter the ticker symbol to download the financial series from Yahoo finance.
      2. Enter time: Enter start date to download the series end-date will always be the most current date
      3. Enter window(int): Enter the window to calculate reversal and trend. Window of 1 is using the sign of 1 day before to predict the next day and so on for two.
      4. Show: Show list of ticker and it according name.
      5. Run: Run the program.