Assignment

In your dataset, objects are weeks and your feature set is (μ, σ) for each week. if you were to plot all weeks as colored points (on the x axis, you plot μ, on the y axis, you plot σ), then you will probably find that it is impossible to draw a straight line that separates your green and red points. If, on the other hand, you could remove some points, then you could have a linearly separable points and can draw a line in between.

Questions:

1. take year 1 and examine the plot of your labels. Construct a reduced dataset by removing some green and red points so that you can draw a line separating the points. Compute the equation of such a line (many solutions are possible)

2. Take this line and use it to assign labels for year 2

3. implement a trading strategy based on your labels for year 2.