Assignment

Implement a decision tree classifier. For each week, your feature set is (μ, σ) for that week. Use your labels (you will have 52 labels per year for each week) from year 1 to train your classifier and predict labels for year 2. Use "entropy" as the splitting criteria (this is the default)

Questions:

1. implement a decision tree and compute its accuracy for year 2
2. compute the confusion matrix for year 2
3. what is true positive rate and true negative rate for year 2?
4. implement a trading strategy based on your labels for year 2 and compare the performance with the "buy-and-hold" strategy. Which strategy results in a larger amount at the end of the year?