Zeyuan Pan's Week8 note

Contribute

- change some part of backtest system for testing hypothesis
- check the different time period of stocks result for three months and six months
- check the different country of stocks result for canada and UK
- test other two hypothsis on avg_sent and sum_sent: The lower these factors have higher return
- make some silds for this week

meeting note

Zishan and koby gave me lots of suggestions about how to fix our backtesting system.
We could change the algorithm how to organize the 6 months before.
we should change portfolio monthly but to go over the before months' data.

we also should keep digging on the hypothesis that we propose in this week and do more things about global portfolios.