Zeyuan Pan's Week7 note

Contribute

- extracting information and combined them into one file from the new dataset that uploaded on the ftp
- · check the outlier for the whole data
- work as a group leader and make some silds

meeting note

talk about last week's plan:

rerun the new data which is from the ftp dataset.

check the outlier in the dataset.

Map the stock price into the global form, combine the month data into one closed price.

Construct hypothesis to make some portfolios.

we did three of them in this week.

For new historical data and the origin data, we should combine them together, as they represent different annual reports.

Meanwhile we should construct a frame work to backtest our hypothesis.

we should specify the outlier to extract the documentID and check if there is only one abnormal file or a group of them.