This project will help you gain understanding of statistical arbitrage in the U.S. equity market.

Please read the following table and finish the objectives.

M. Avellaneda and J.-H. Lee. Statistical Arbitrage in the U.S. Equities Market.

Objective 1: Implement the trading algorithms and reproduce the results (specifically, Figures 8, 9, 10, 11, and 17) described in the paper.

Objective 2: Please extend the paper's results to include the market data until the end of 2009.