

PAMR : passive aggressive mean reversion strategy for portfolio selection

Li, Bin; Zhao, Peilin; Gopalkrishnan, Vivekanand; Hoi, Steven C. H.

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Instructions for the PAMR Code and Data

- Run all codes on one dataset (default is *nyse_o*. One can change it by setting dataset in *demo_all.m*)

```
demo_all; % Run sample demo on nyse_o dataset
```

- Run one algorithm on one dataset

1. Set simulation variables (required)

```
opts. quiet_mode = 0; % Display nothing. 0: display; 1: no display  
opts.display_interval = 500; % If display, display interval  
opts.log_mode = 1; % Write .txt log file. 0: no log; 1: write log file  
opts.mat_mode = 1; % Write .mat log file. 0: no mat; 1: write mat file  
opts.analyze_mode = 1; % Analyze and display info. 0: no; 1: yes  
opts.his = 0; % Historical mode. 0: no; 1: yes
```

2. Run PAMR on NYSE (O) dataset with \epsilon = 0.5 and transaction cost rate = 0

```
demo_manager('pamr_start', 'nyse_o', {0.5, 0}, opts);
```

3. Run Market on Sp500 dataset with transaction cost rate = 0

```
demo_manager('market_start', 'sp500', {0}, opts);
```

Note: The code was implemented by Mr. Bin Li (libin@pmail.ntu.edu.sg). Feel free to send us your comments and suggestions.