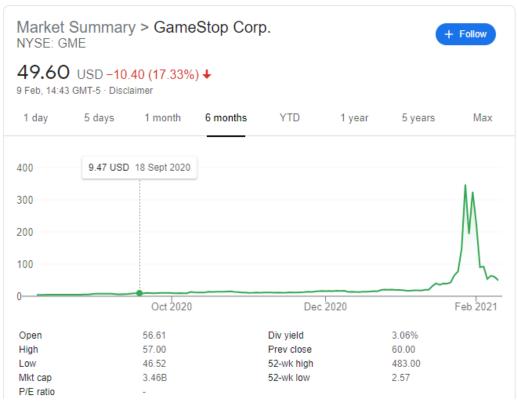# Mini problems - Quiz 2

Learn, solve, submit, get feedback

Question 1. Analyse the rise and drop of the GameStop share price in January – February 2021.

Which strategies were used by stock market players?

Were they successful?

Question 2. Define the 1/N Portfolio strategy. Comment on its advantages/disadvantages

Use the note "The magic of equal-weighted portfolios".
https://justusjp.medium.com/the-magic-of-equal-weighted-portfolios-dac58e1e1da0

Question 3. The researcher computed summary statistics of the time series X using a sample containing N = 100 observations, see the output below.

1. Test whether skewness S(X) equals 0

2. Test whether kurtosis K(X) equals 3

3. Test whether X has normal distribution

Series: X	
Sample 1 400	
Observations 400	
Mean	0.516287
Median	0.484399
Maximum	3.953973
Minimum	-2.233824
Std. Dev.	1.072632
Skewness	0.014129
Kurtosis	2.723279
Jarque-Bera	1.289555
Probability	0.524779