

# PROJECT LOGISTICS

RAN BI, YIHAN WANG

## **DATASET:**

GIR FACTOR PROFILE PERCENTILES (US & CANADA)

-GS(API)

## **INCOPERATED DATASET:**

INTERACTIVEBROKERS

# PURPOSE

- DECIPHER THE IMPACT OF INTEGRATING THE GS SCORE ON A STOCK PORTFOLIO TRADING SCHEME, ON A TOTAL RETURN AND SHARPE RATIO.
- SYSTEMATICALLY ALLOCATE TRADE BASED ON A 8-LAYER SEQUENTIAL CNN PREDICTION IN KERAS ON TOP OF TENSORFLOW, WITH OR WITHOUT THE SCORE.

## STARTING POSITION:

- EQUALLY WEIGHTED STOCKS IN THE INPUT ARRAY
- 10% CASH BUFFER
- EXAMPLE: DOW  
EACH POSITION WOULD START OUT WITH 3%

# TRADE ALLOCATION & TRANSACTION COST

- FOR EACH DAY WHEN THERE IS A PREDICTED 1% GAIN IN THE PREDICTED STOCK VALUE THE NEXT DAY, THAT POSITION WOULD GET A 1% INCREASE IN POSITION. AND VISE VERSA.
- TRANSACTION COST:  
1/100 OF 1%
- IF 100% OF FUNDS IS ALLOCATED, NO FURTHER ACTION IS NEEDED.