Time Series Analysis

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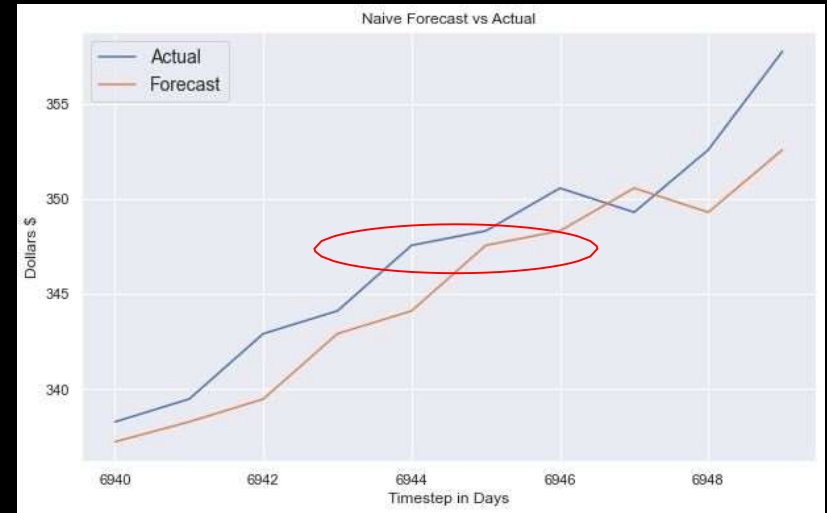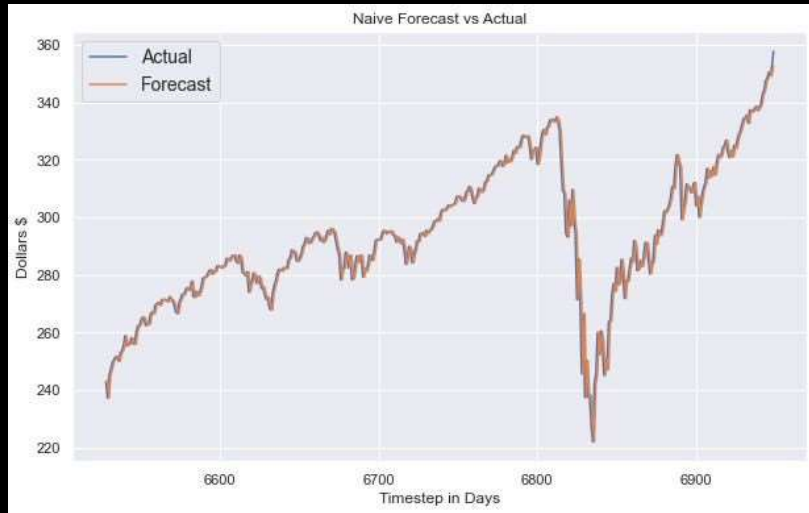
Purpose of Experiment

Business Use Case
Algorithmic driven trading strategy to improve ROI

Experiment Goal
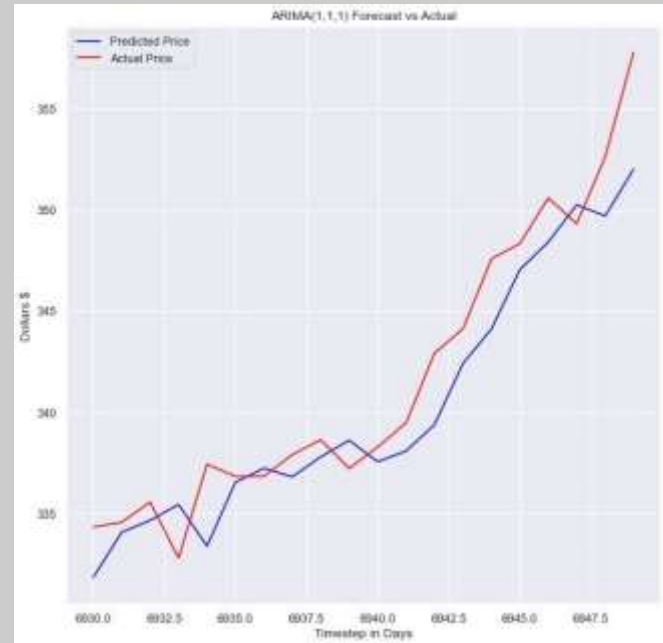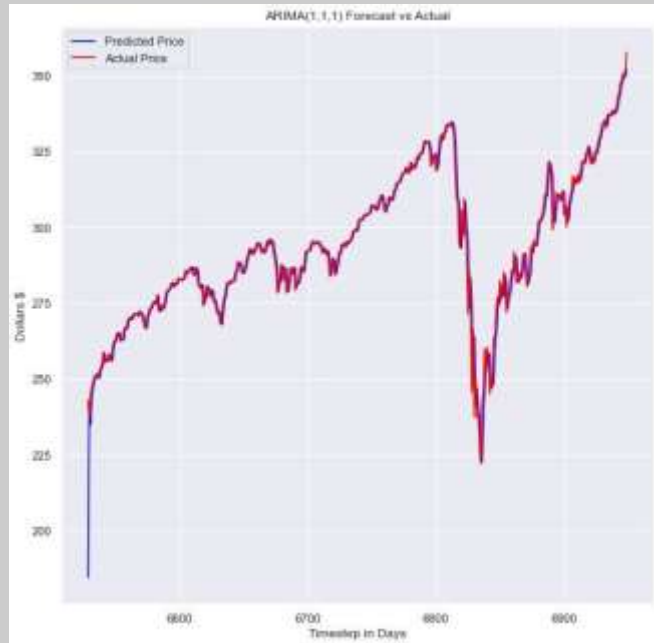Test if more complex state of the art models outperform simple models

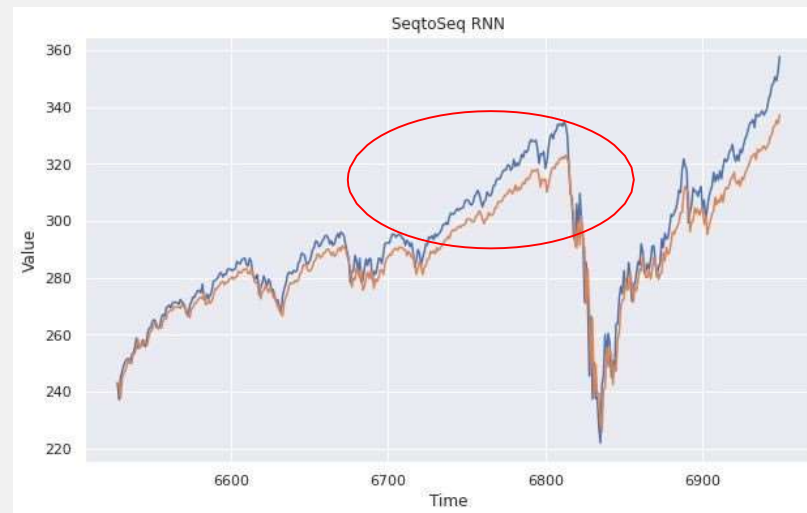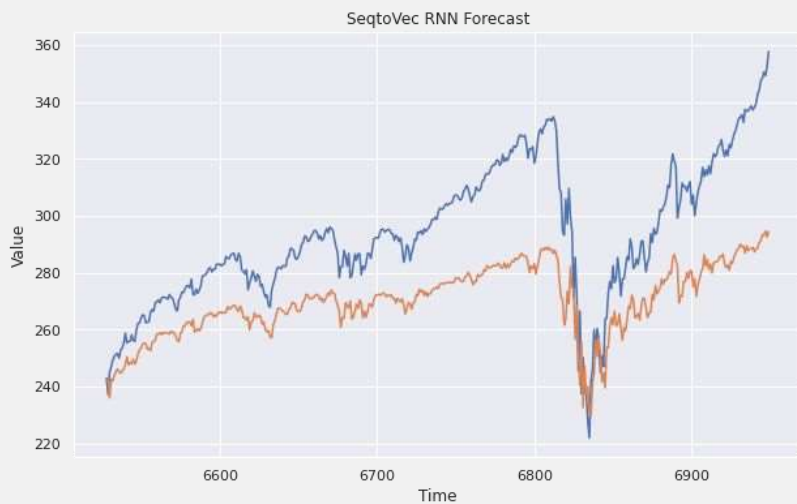# Naive Forecast

Simple Moving Average
(SMA 5 and SMA 20)

ARIMA Model
AR(1), I(1), MA(1)

Recurrent Neural Network Model
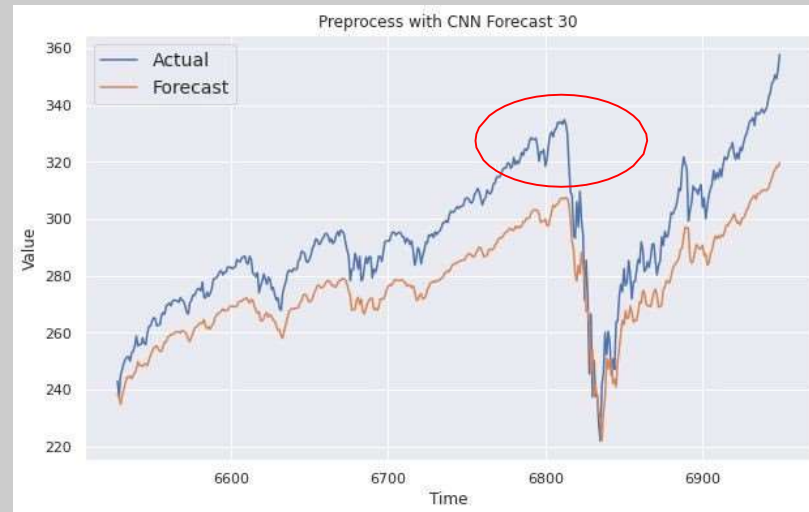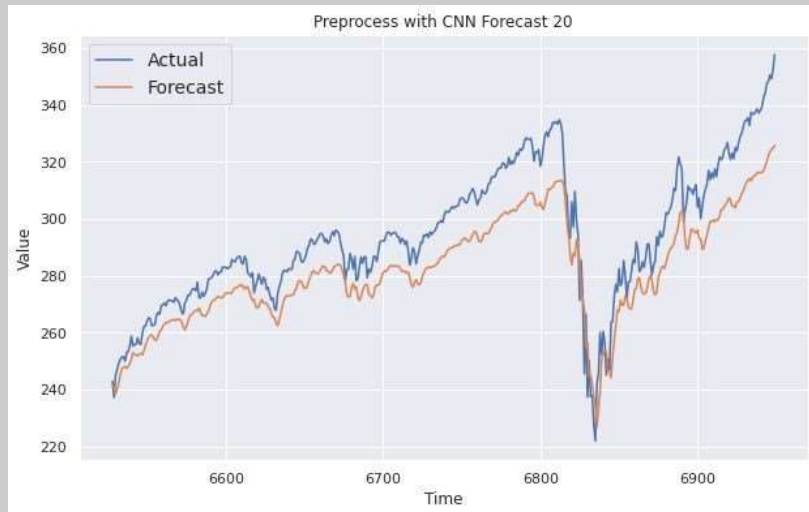

SeqtoVec RNN Forecast

SeqtoSeq RNN
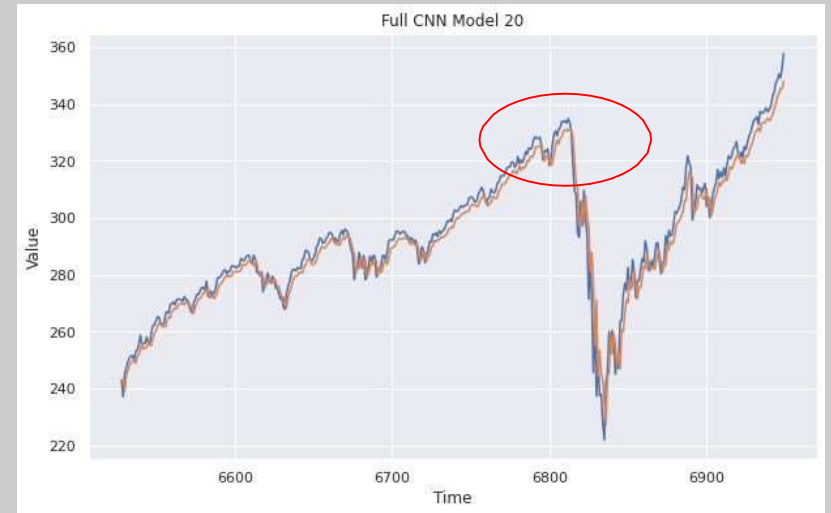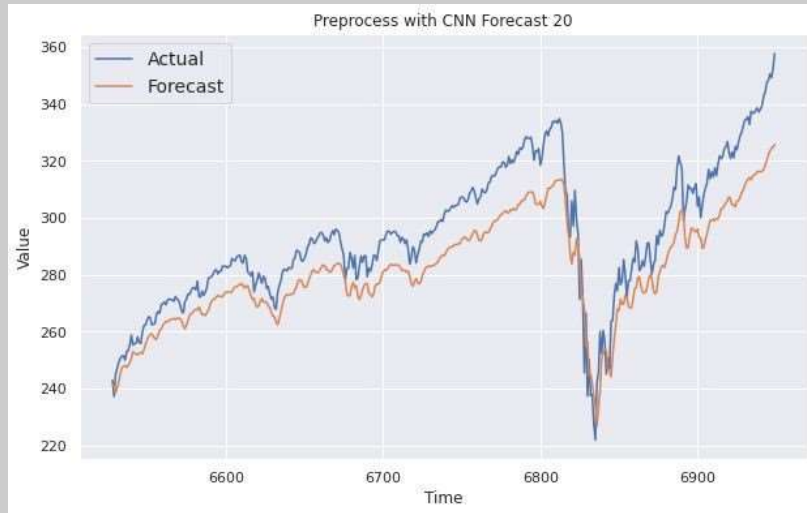
Long Short Term Memory Model
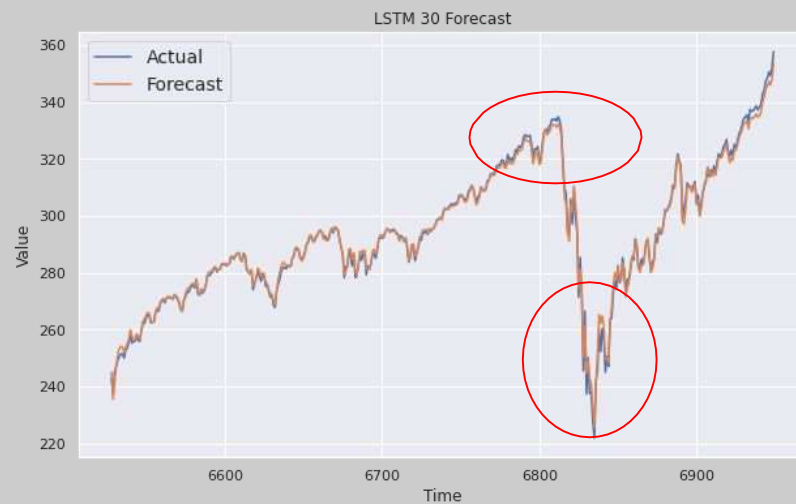
Preprocessing with CNN
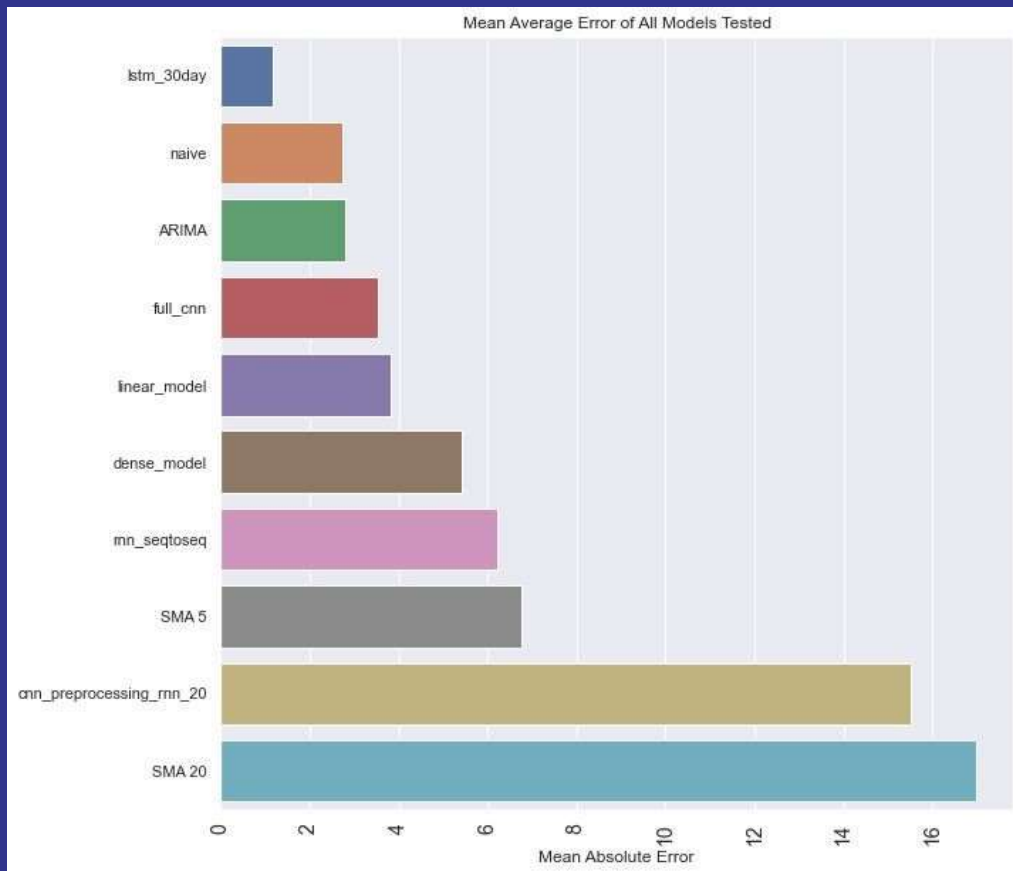
(Convolutional Neural Network)

Full CNN

(Convolutional Neural Network)

Full Model Results

THANK YOU!