

Time Series Analysis

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Purpose of Experiment

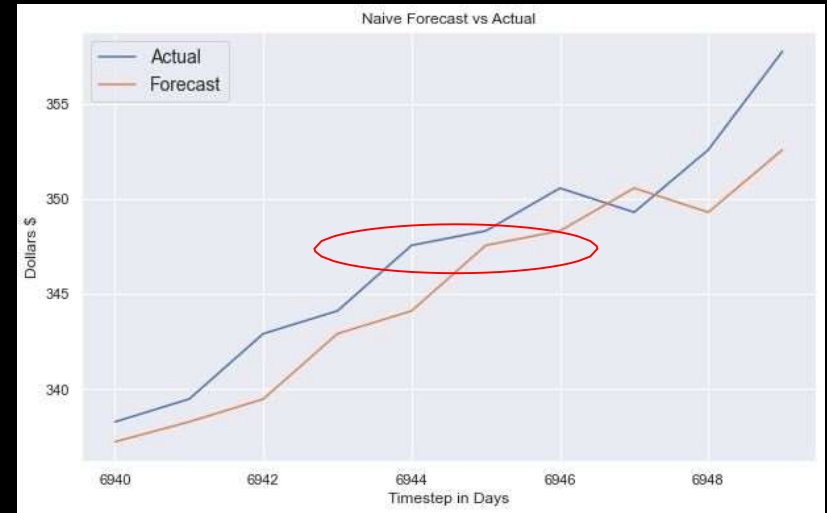
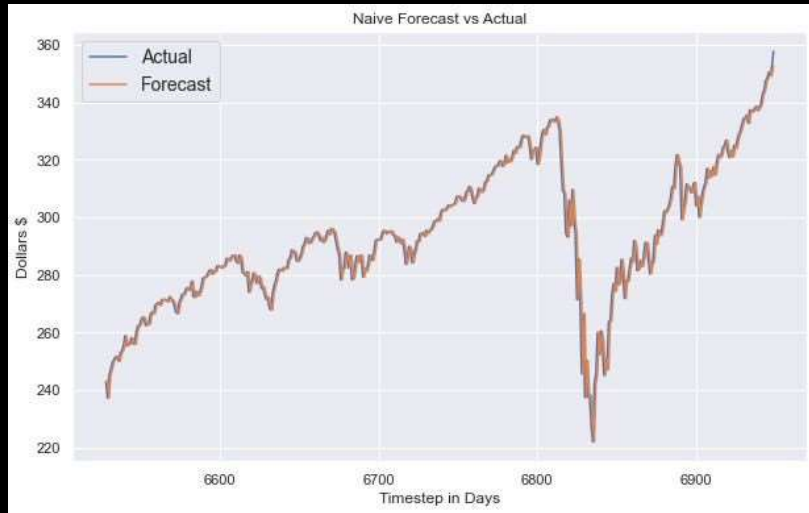
Business Use Case

Algorithmic driven
trading strategy to
improve ROI

Experiment Goal

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

Naive Forecast



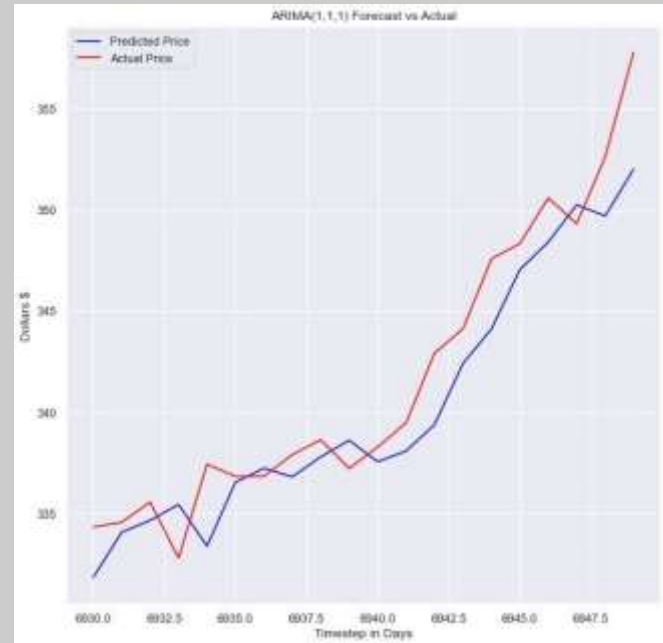
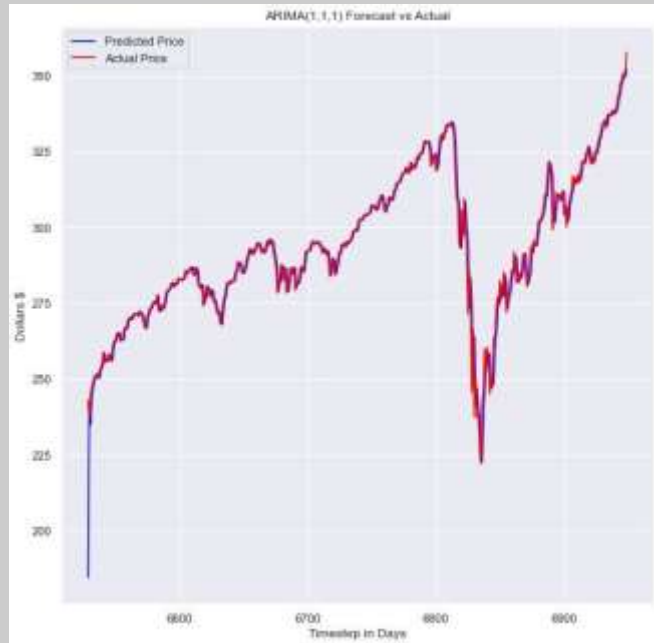
Simple Moving Average

(SMA 5 and SMA 20)

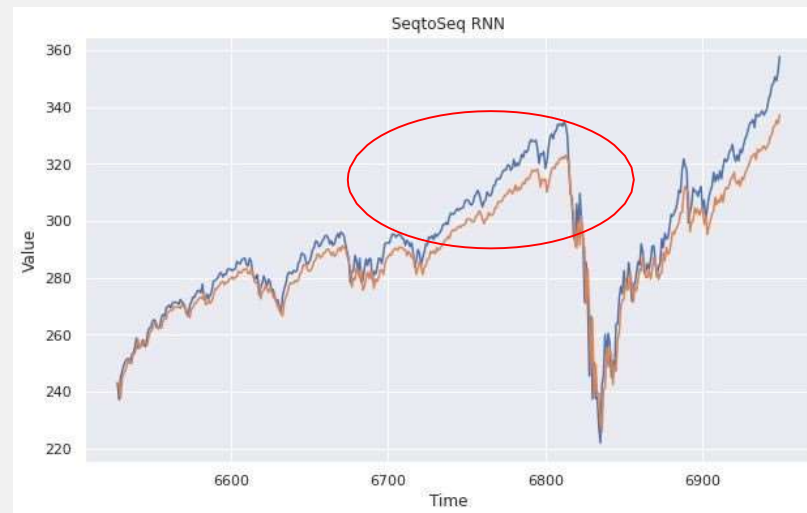
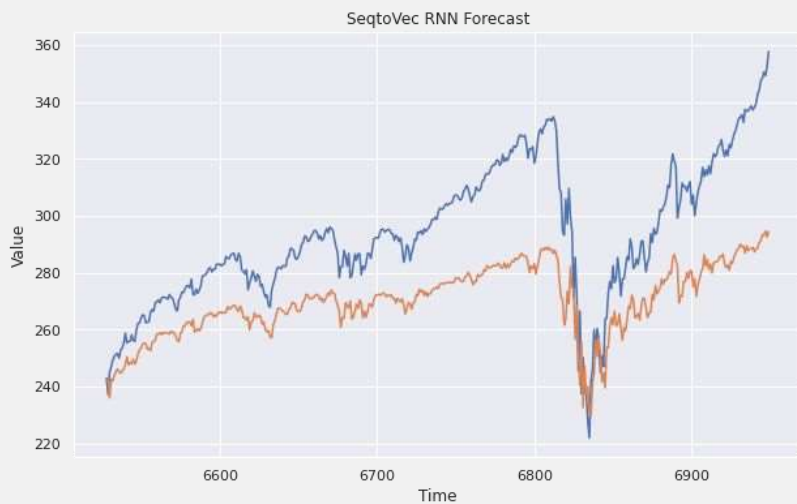


ARIMA Model

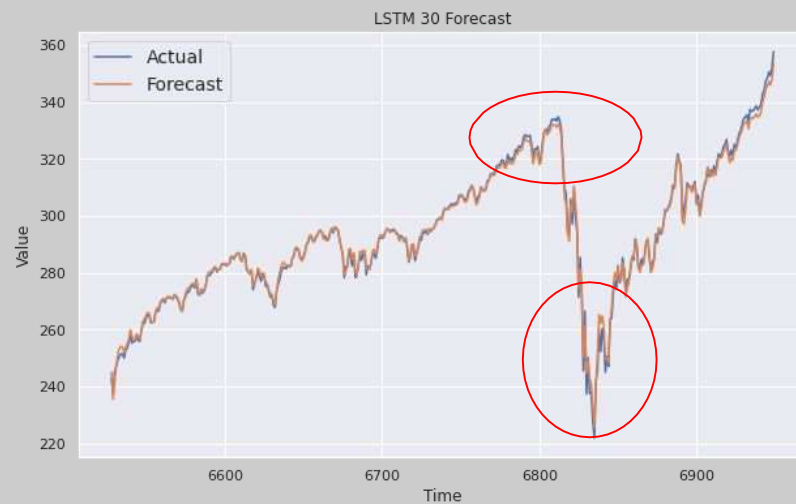
AR(1), I(1), MA(1)



Recurrent Neural Network Model

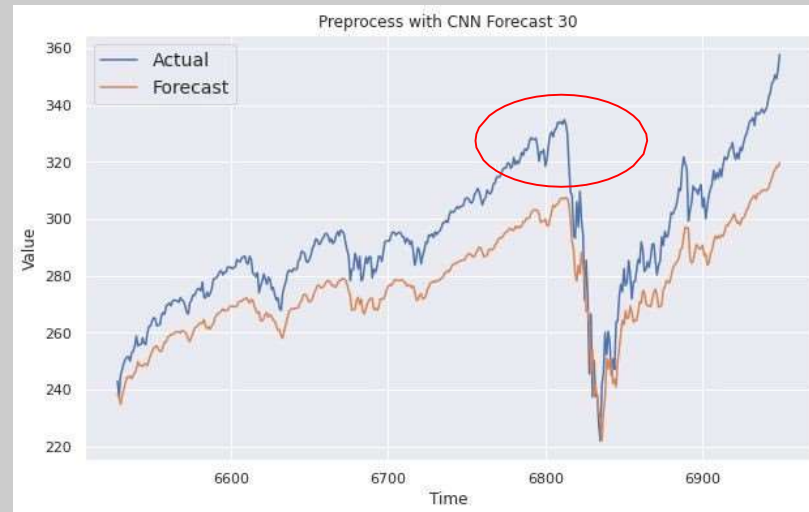
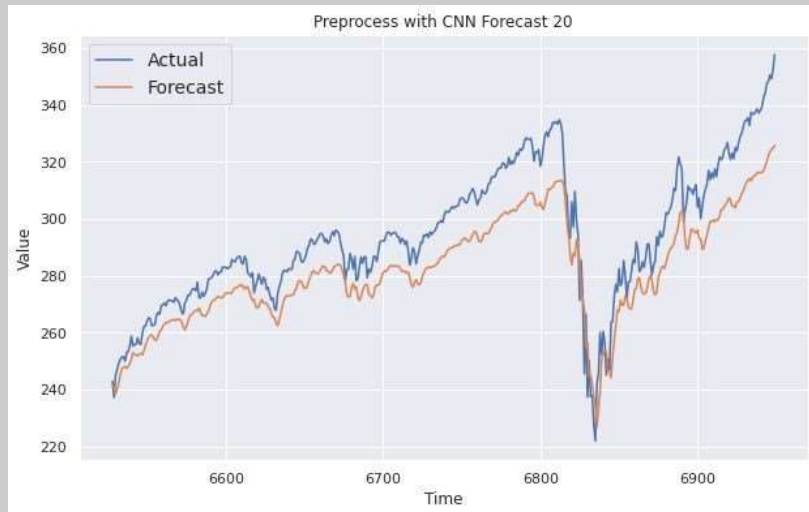


Long Short Term Memory Model



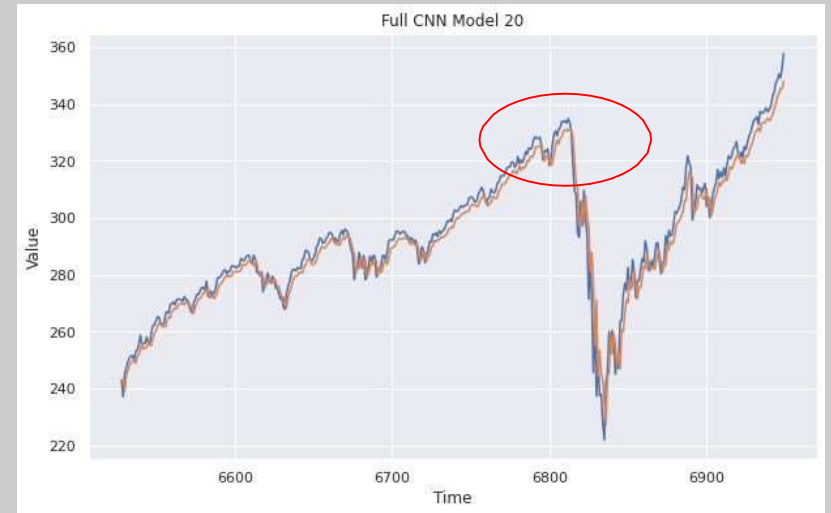
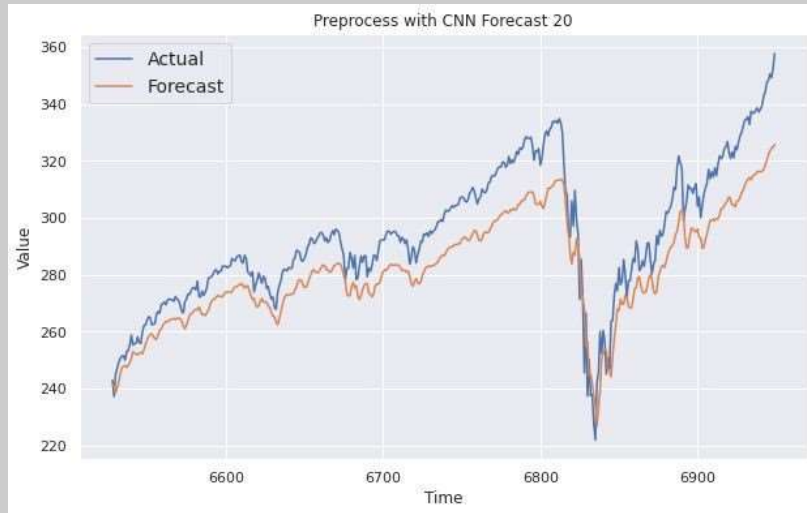
Preprocessing with CNN

(Convolutional Neural Network)

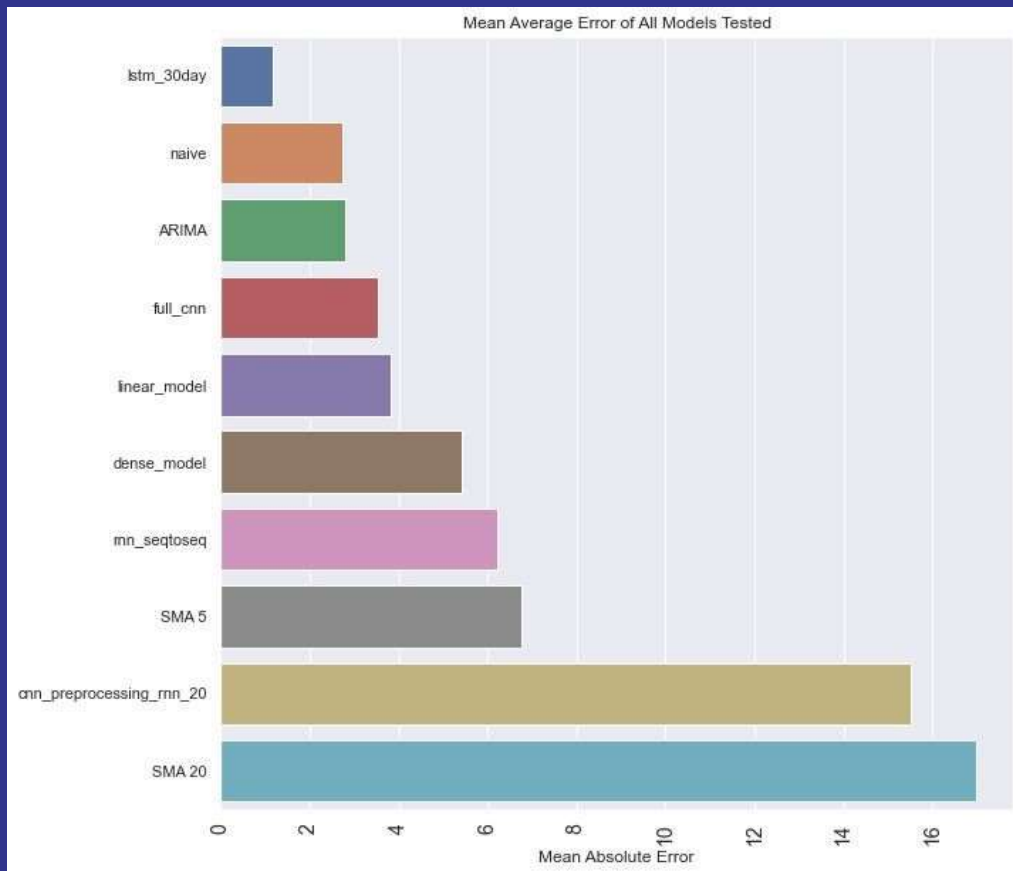


Full CNN

(Convolutional Neural Network)



Full Model Results



THANK
YOU!