Dan's Price Based "Feature"

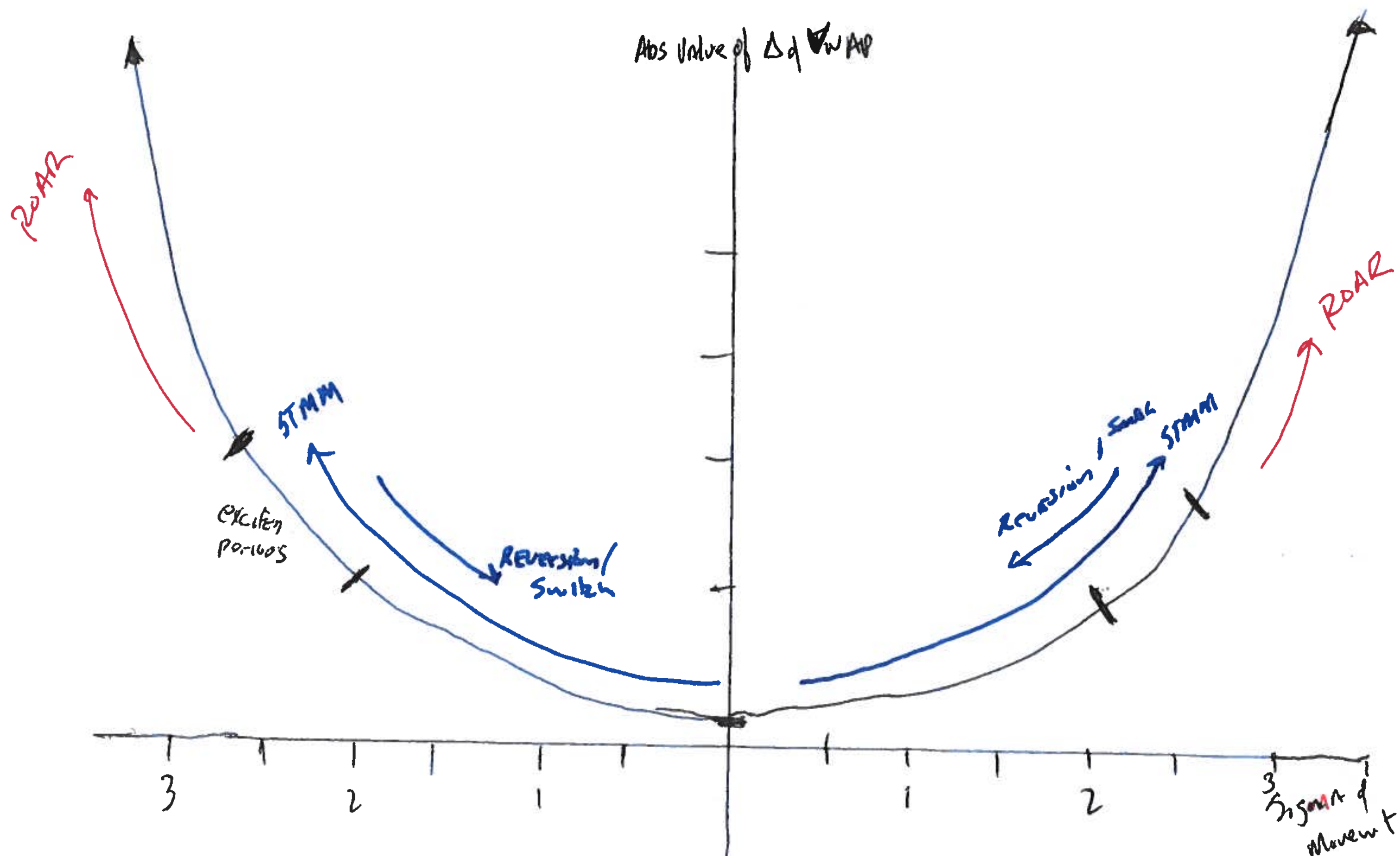
Title: **Acceleroar**

Thesis: The "oscillation" of market acceleration (total risk exchanged) is an indicator to the transition into Short Term Momentum ("STMM") and then from STMM into mean reversion. When multiple periods are evaluated it tandem the effect mimics the frequencies/ breathing of the Market. It will also in periods of extreme acceleration predict extended STMM periods and define opportunity for high volatility opportunities.

What is needed to calculate acceleration? Time lapse, Volume, Price movement. The calculation want to understand the speed and change in speed of which risk is transferring in the market. Whereas the delta of the risk exchanged from one period to the next increases the likelihood of STMM and whereas the delta of the risk exchange decreases there is likelihood of MR. Without a doubt this feature requires a degree of smoothing and ultimately the ability to build periods upon one another to create as smooth of curve as possible

Periodic time frames that feel important to intraday trading - 1 second, 10 seconds, 1 minute, 6 minutes.

Calculation: 1) By period calculate volume weighted avg price (proxy for size of risk transfer) 2) Calculate the Delta of the VWAP from prior period. 3) Apply smoothing or DL on these movements 4) Stack multiple periods or use DL to interpret interaction.



Potential USES

① FEATURE

② SIGNAL - Rising Predicts

③ Event Detection in Roar Stage

④ Regimes based on Movement

⑤ Learning Periods — MOST INTERESTING