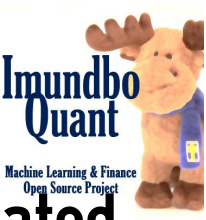

ImundboQuant 1.9 – Fully Automated Trading System

User Guide "Cross Validation"

Part 1 | Overview

The IQ19n_FX30 is a fully automated trading system, build from the machine learning libraries in the famous Python Library Scikit-Learn. The portfolio management part is handled by the MetaTrader 4 trading platform and the standard Expert Advisor script within that platform. The IQ19n_FX30 is trained and tested against the global top 30 forex pairs. This User Guide explains how to do optimizing work with the Cross Validation script.

Part 2 | Downloads & communications

Optimizing script: https://github.com/MikaelFuresjo/ImundboQuant
Datasets: https://www.dropbox.com/home/ImundboQuant19/IQ19fx30_Dataset
R&D Community: imundboquant.slack.com
Contact: mikael[..at..]furesjo.se

Part 3 | Environment & Python directory

Usually the default Python directory is located under your "Documents" directory, example below.

C:\Users\UserTrader\Documents\Python Scripts

Part 4 | Download: Cross Validation script & The Datasets

Download the files to the default Python directory or use a directory of your own choice. By using the default directory, it is not necessary to specify the path more than only the filename. Two files:

IQ19p_CrossValidation_FX30.py
50kFX30sortDate_535ft.xlsx

Part 5 | Open the script & Specify correct pathnames

Open the Cross Validation script (Python 2.7) in the Anaconda platform. Specify the pathname to locate your downloaded dataset file with the variable "TrainLocation =..." apx on line 33. Specify the pathname for writing/appending your result file with the variable "_fileNameOfResults =..." apx on line 238. Then comment out (hashtag) all features/indicators except the single one used in the test, apx line 40-60. By using the default directory, it is not necessary to specify the path more than only the filename.

Part 6 | Run the script on multiple CPU treads

Run the script on multiple consoles (i.e. CPU treads) by right click on "IP Console..." tab on the right side of the Anaconda platform.

Part 7 | Report your result to the community

Locate the .txt file with test results and submit the file to the community or project manager. The pathname to the result file is specified in Part 5.