

CSE523: Machine Learning

Weekly Report-1

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Work done so far is we tried to understand the market parameters that mainly included the below mentioned terms:

Index X: it is the basket of different stocks, i.e., it represents group of stocks.

ETF X: Exchange Traded Fund - They represent then change in the Index i.e., if the index moves 2% high it moves 2% high.

We also understood about Market Participants which are mainly of two types;

- 1.) Directional: They buy for profit making/to get returns
 - Asset managers
 - Investment banks
 - Pension funds
 - Mutual funds
 - Retail investors
 - Other

2.) Non directional:

- Market makers
- Brokers
- Intermediaries
- Internalizers
- High-Frequency traders
- Other

We are facing issue in .parquet file and would like to discuss the same with you.

Things planned for the upcoming week is to do the cleaning of data, data pre-processing & explanatory data analysis (EDA).

Thank you