Date: 2016/10/16

Absent: none

Task allocation

Data analysis:

1. Find the relevant code form the previous slides [2]
2. Price tendency (Wang, Jing)

Progress:

Analysis the tendencies of each time series.

1. Determine rough strategy based on sample strategy [100%]
2. Risk management [30%]
3. Look for patterns in the data [20%]
4. Doing exercise [10%]

Plan:

Planning

|  |  |  |
| --- | --- | --- |
| 1 | PASSED |  |
| 2 | PASSED |  |
| 3 | PASSED |  |
| 4 | Data Analysis  Accomplish exercise  Optimise strategy |  |
| 5 | Data Analysis  Start report writing  Optimise strategy |  |
| 6 | Backtesting with the latter 500 rows  Report writing  Optimise strategy |  |
| 7 | Report writing  Optimise strategy |  |
| 8  DDL: **12:00 Thursday 17 November** | Final draft Polish report |  |
| 9  DDL: To be continues | Presentation |  |

Next meeting:

Prepare for the supervisor meeting [introduce our analysis and strategies, neural evolution methods, Double BB band]

Continue our data analysis

**Co-integrated pair analysis and strategies**

**position sizing**

**do exercise**

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Consensus & Discoveries:

Difficulties

Which kind of time series data will be more suitable for momentum strategy?

Difference between correlation and co-integrated pairs?

What’s the meaning of analysin­g volatility? risk management? ­­

**Decomposing Seasonal Data**[http://a-little-book-of-r-for-time-series.readthedocs.io/en/latest/src/timeseries.html]