

The Search for El Dorado

Can a Day Trader Beat the Market?



Business Problem

Day trading == Lottery Tickets

Efficient Market Hypothesis



The Plan

Step 1) Humans need not apply

Step 2) Test the assumptions of the Efficient Market Hypothesis



The Data

Seven stocks were analyzed

Minute-to-minute data

32,000 minutes total



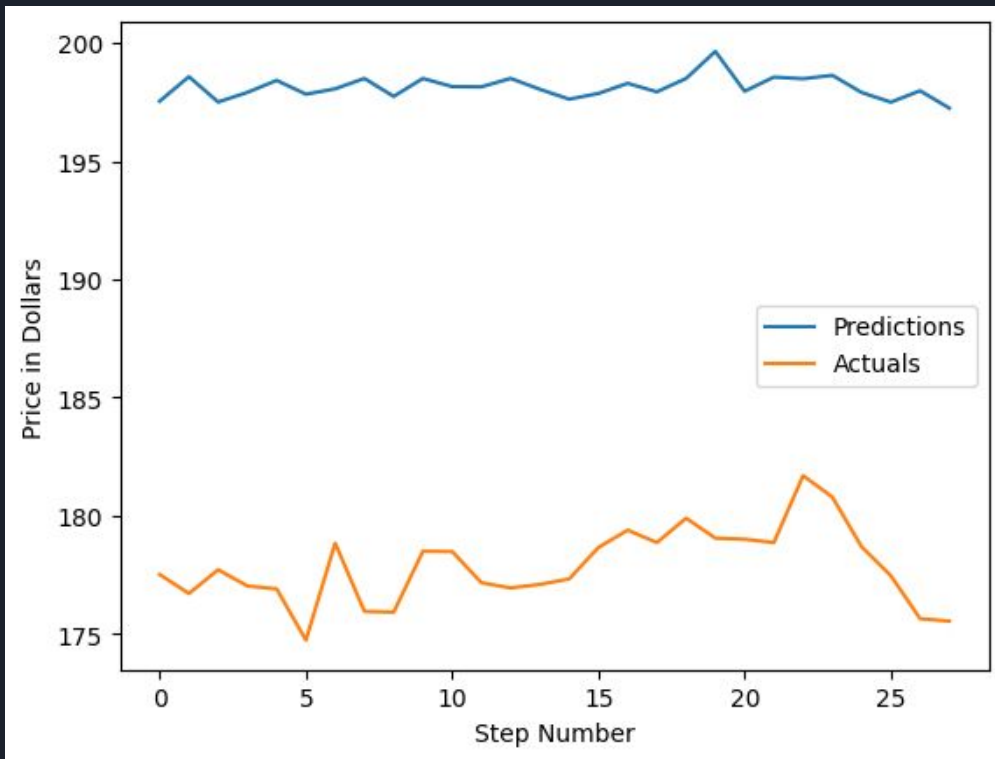
Methods

Machine Learning with a Neural Network

16 different models were created

Results

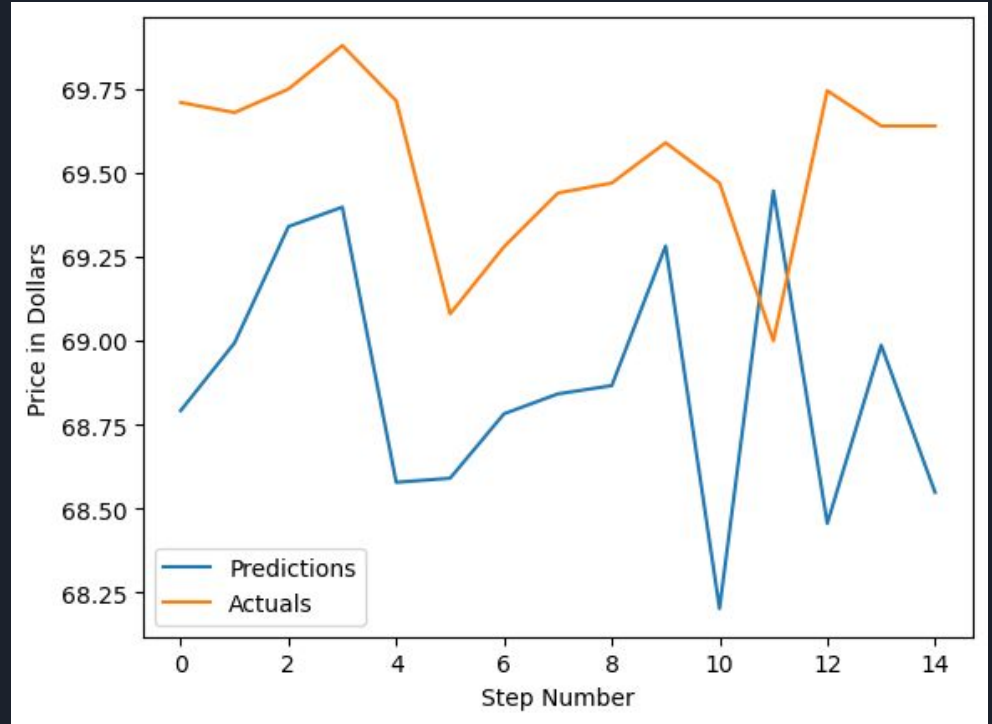
The results were,
as one should expect,
disastrous.



Results *

I feel like I should mention this one graph, however.

Even if the prices are off, the trend was close for a bit





Recommendations

Don't fall for day trading hoodoo

Go long-term

But, if you must, use a team



Could there be any next steps?

Get **MORE** data

Train more models

Seek out sentiments



Thank you

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