

AI-based Stock trading

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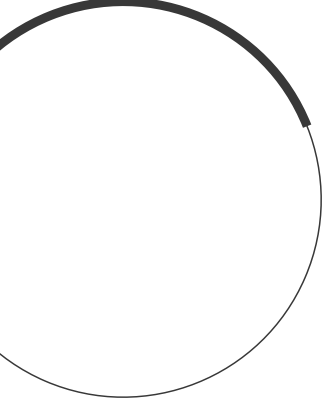
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01

과제목표

Purpose



..... Purpose



Goal 1

Develop a AI-based
Stock trading model



Goal 2

Build a real-time
data processing
framework



Goal 3

Performance
Verification
(Mock investment, 모의투자)





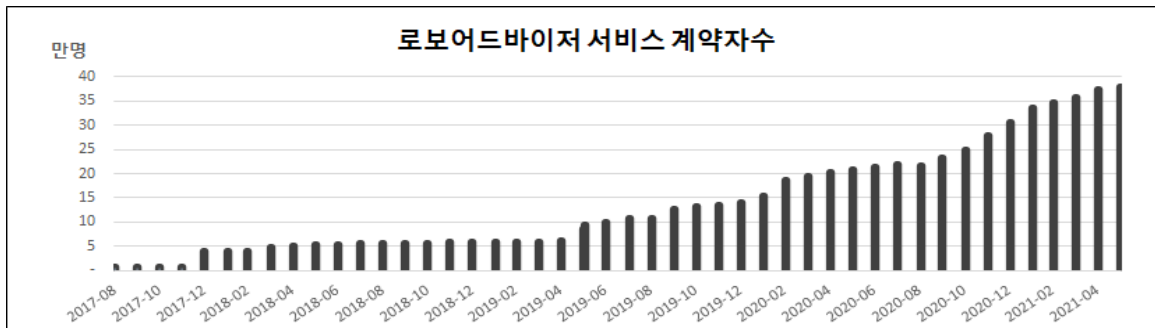
02

업종 현황 & 기존 접근방식

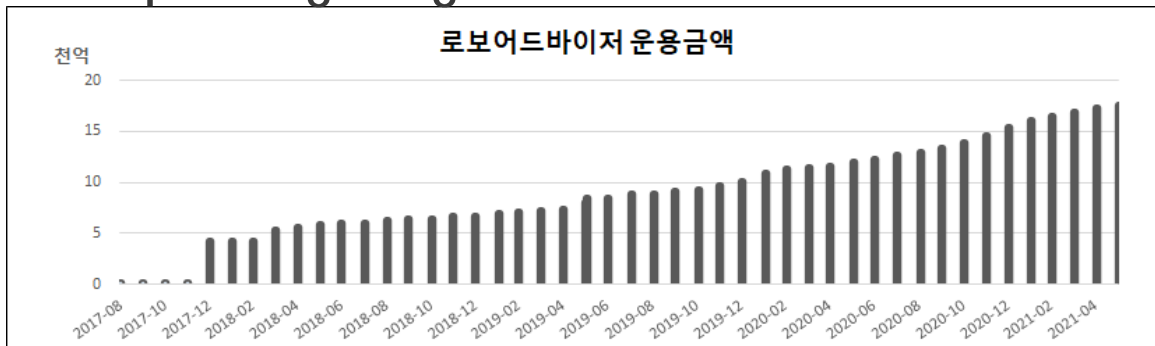
Traditional approach
& Market landscape

Market landscape

Number of consumers

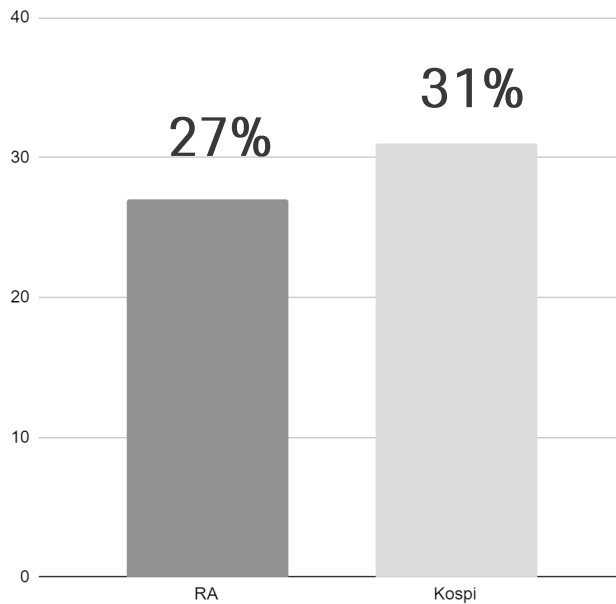


Operating budget



More than
double the
previous year!

2020 RA earning rate vs KOSPI earning rate



Traditional approach

Fully connected, Convolutional, Recurrent neural network...

Reinforcement learning...

Generative Adversarial Network(GAN) based approach...

Traditional approach

Fully connected, Convolutional, Recurrent neural network...

Reinforcement learning...

Generative Adversarial Network(GAN) based approach...

Common goal :
to train model which is appropriate for
all trading situation!

Traditional approach

Fully connected, Convolutional, Recurrent neural network...

Reinforcement learning...

Generative Adversarial Network(GAN) based approach...

Common goal :
to train model which is appropriate for
all trading situation!

very difficult.. 

Traditional approach



INPUT

**BLACK
BOX**

OUTPUT

BUY!

SELL!

Traditional approach



INPUT

**BLACK
BOX**

OUTPUT

BUY!

SELL!



Can I trust this?...



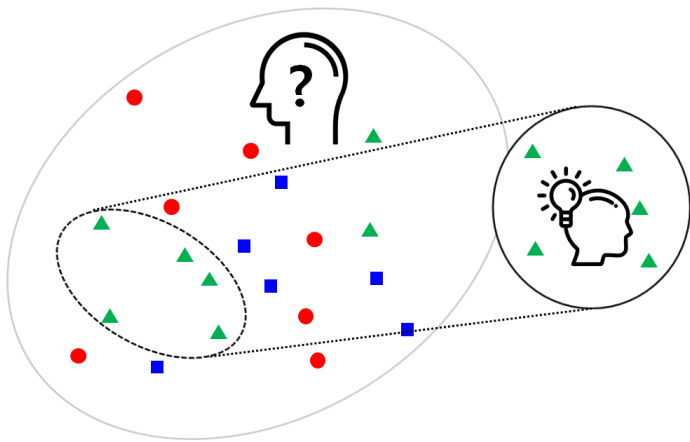
03

제안 솔루션

Proposal

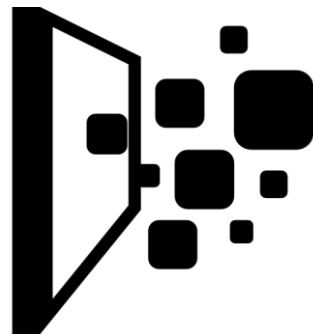
1) 매매상황 세분화

“Divide & Conquer”



2) 인공지능모델 시각화

“Explainability”



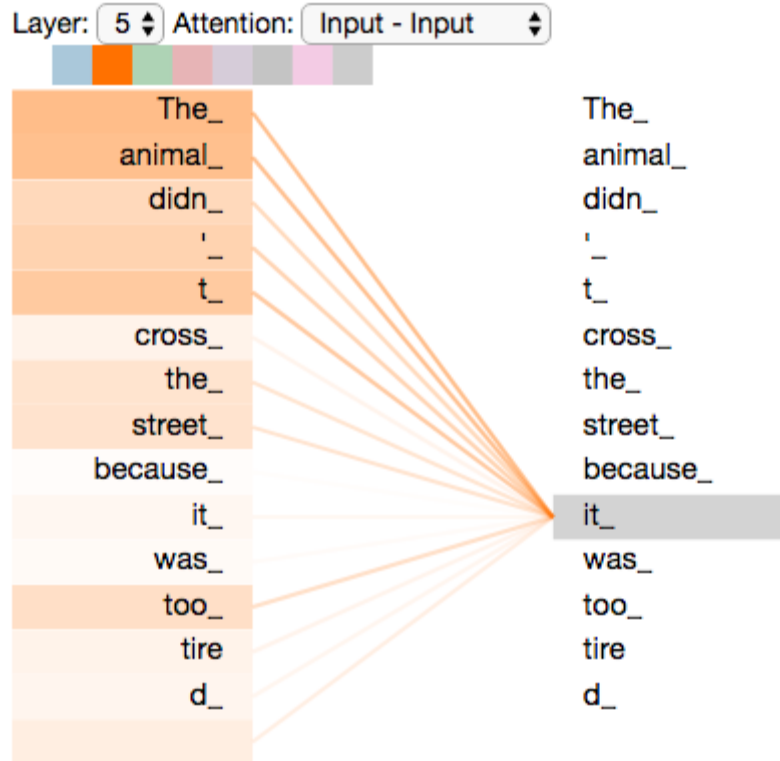
AI model visualization example

- 2D data (Image) example



AI model visualization example

- 1D data (Natural language) example

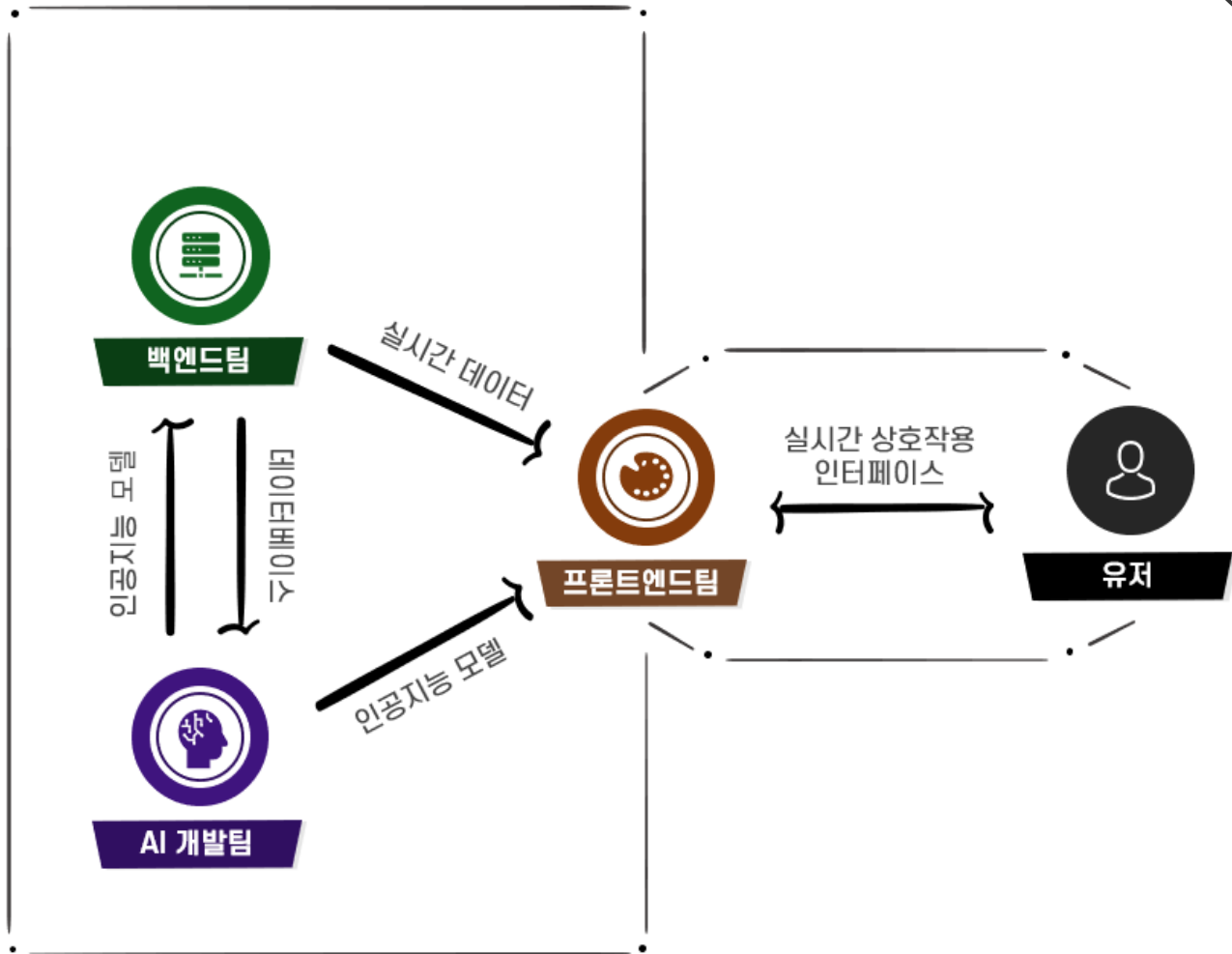




04

역할분담

Individual roles & collaboration





Thanks