FBA | QUANTITATIVE FINANCE
RESEARCH GROUP

Financial Machine Learning

Homework 10

Due at 07:00 pm (Korea Standard Time) on Sunday, November 20.

Submit one file: written solutions with executable Python code

Problem 1. Project

Algorithmic Financial Trading with Deep Convolutional Neural Networks: Time Series to Image Conversion Approach

(1) Review this paper and code it

https://towardsdatascience.com/stock-market-action-prediction-with-convnet-8689238feae3z

Problem 2. Article Review

Review of deep learning: concepts, CNN architectures, challenges, applications, future directions

(1) Summarize this paper and presentation it