

Group One Presents Project Two:

Machine Learning & Algo trading

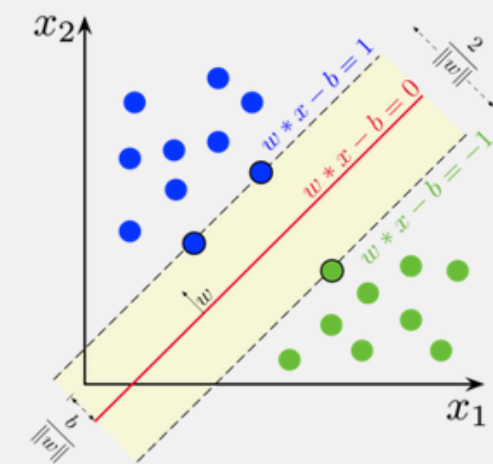
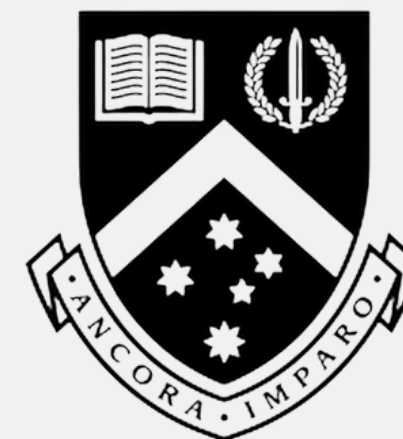
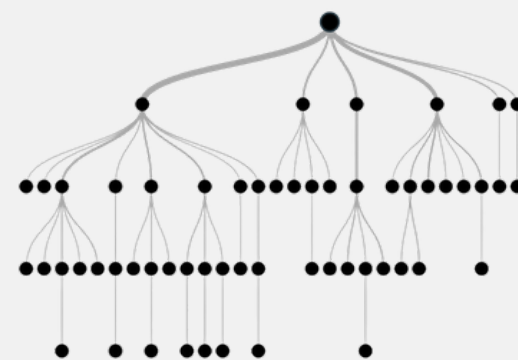
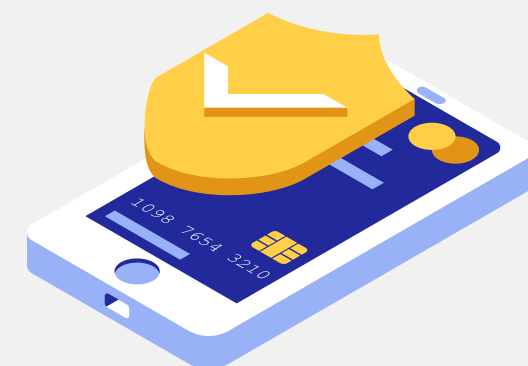
JUNE 2021

"WEN G-WAGON"

SREENI, ALEX, TASMAN & BRIAR



The challenge
we set and the
tools we used...



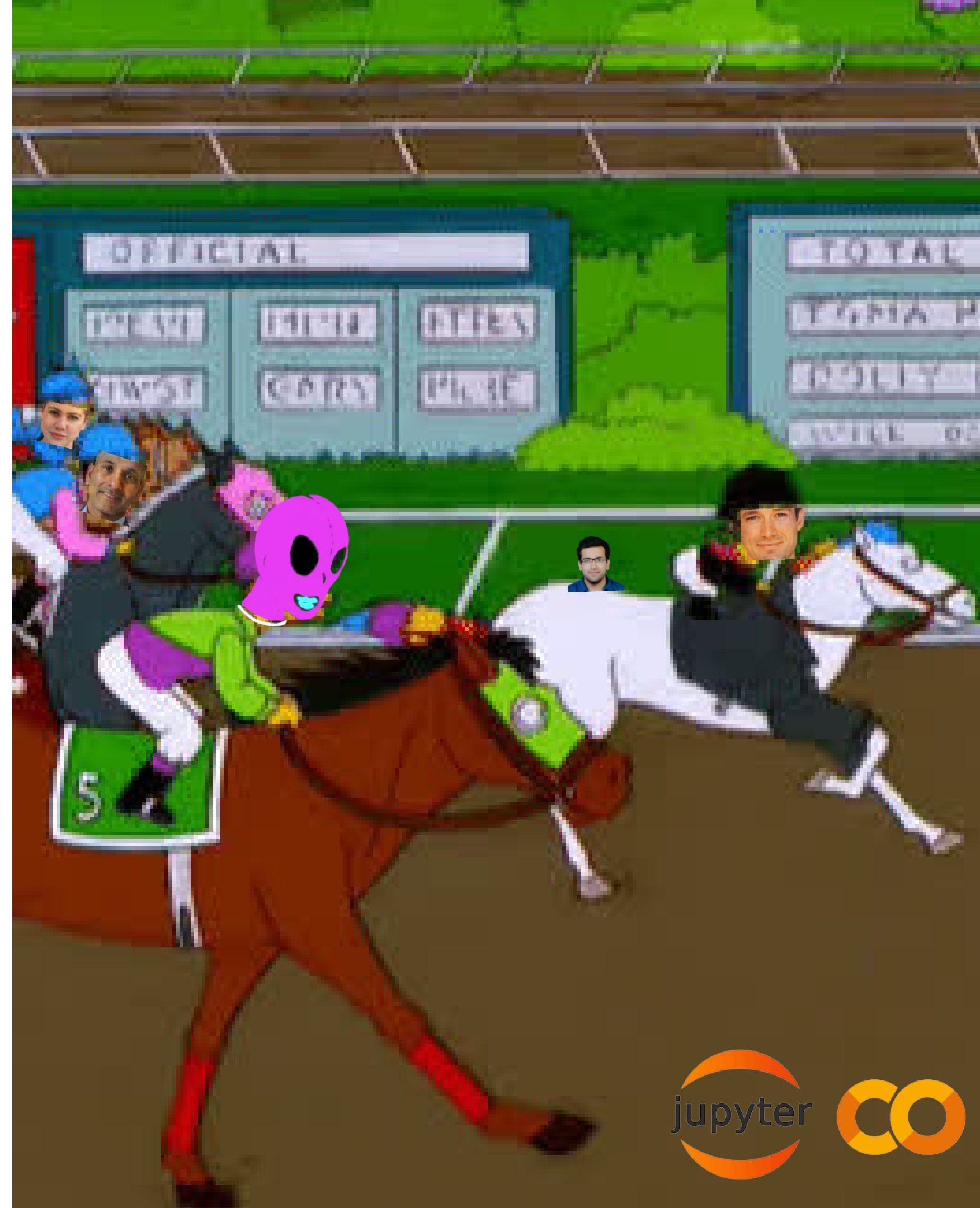
Which of the following four strategies are more profitable for a given crypto asset?

1.EMA200VS50 + BOLLINGER BAND

2.RSI + MACD

3.EMA200V50 + MACD

4.EMA50V200 + EMA9V20





Do these strategies work
across different coins and
how does the performance
vary?

Was the model
sufficient for the
predictive task?

AKA Would we invest in our own algo?



LIMITATIONS

Point 1

TIME

Limited to breadth and depth of what we could experiment with.

Point 2

FEATURE SELECTION

Identifying those input variables that are most relevant to the task.

Point 3

API ACCESS

Constrained by API and the data output

Point 4

HUMAN BIAS

Biases from the researcher affect the end results.

Point 5

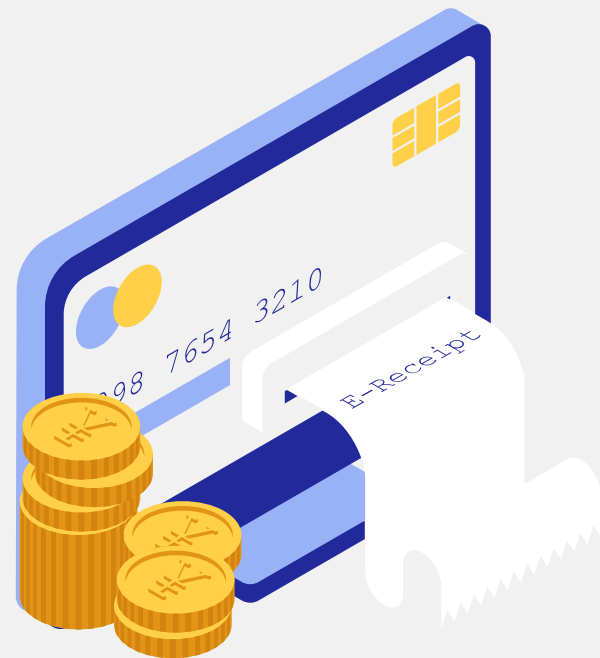
RISK MANAGEMENT

Confined to amount of capital invested

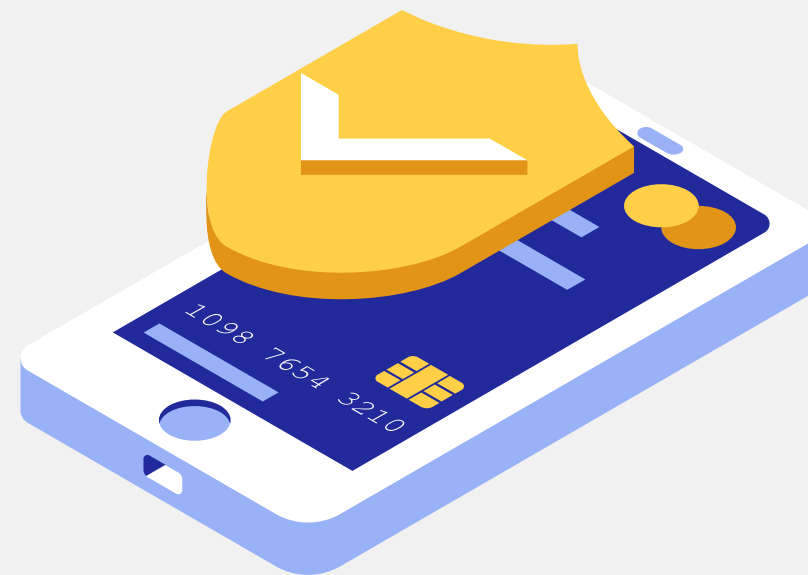


Post-mortem

What would we research next if you had two more weeks?



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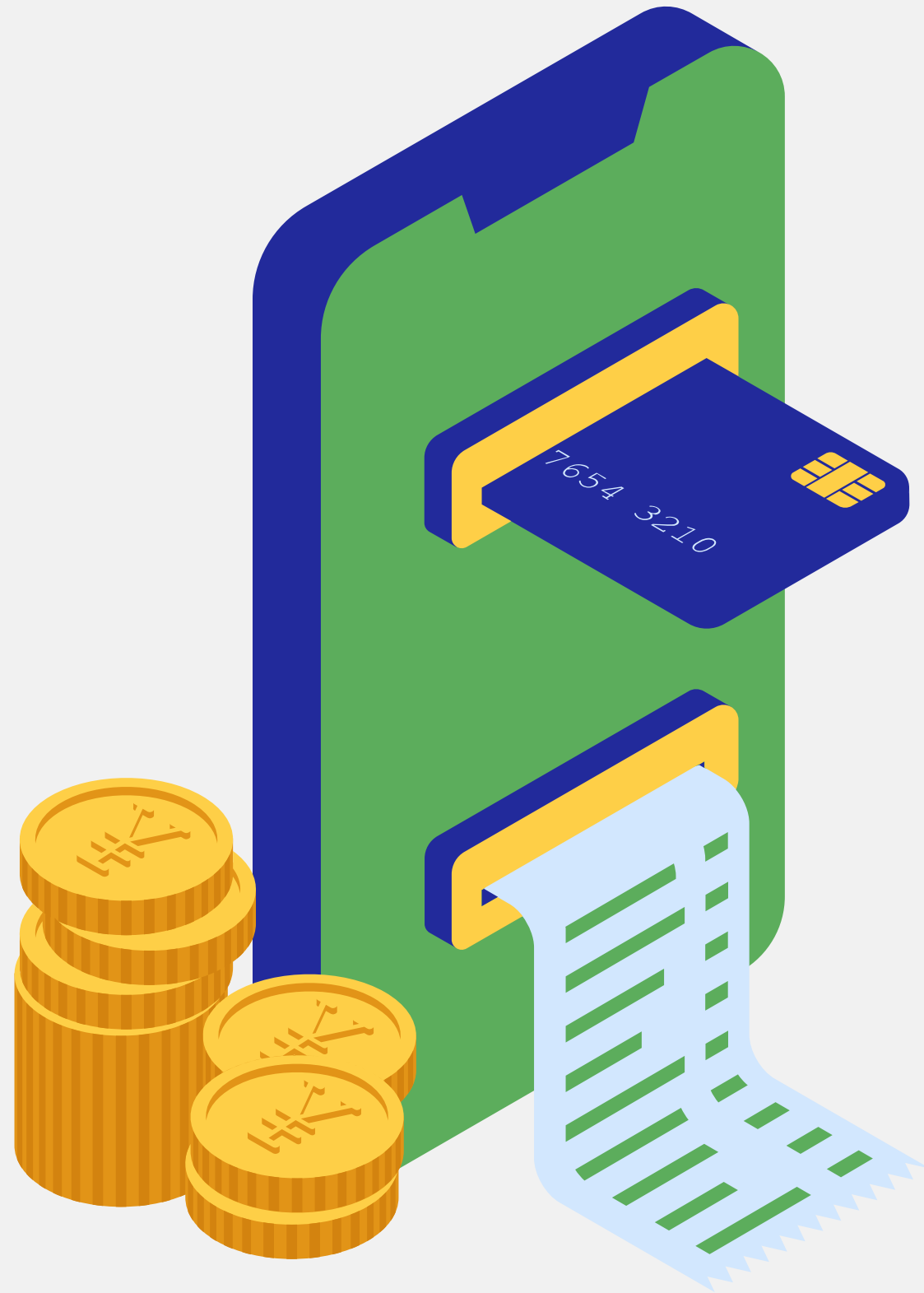


ADDITIONAL APIs



SIGNALS COMBINATIONS

Questions



Thank you

- Questions / Feedback / Comments
- Interested in accessing this code aka early retirement?

please dial:

1800-FUND-G-WAGON

