RSI + Moving average scalping

1. Introduction
2. Methodology

FOREX curriencies:

RSI:  
  
Moving Average:

No trading on weekends

Loss function (cost function):

Machine learning:

Project components:  
1. Adding/editing position

1. New portfolio
2. Editing existing position ie how to change !

Model 1.0:  
RSI (7), EMA(21)

Crossover with 30 RSI from below and above MA -> buy

Crossover with 70 RSI from above and below MA -> sell

Hold for 10 observations

Model 1.1

Optimalization to choose RSI (5-14) (0-30), EMA (15-30) and holding (1-24)

1. Random search
2. Bayesian search

Model 2.1   
Different Entry and Exit based on Cost functions