Generating alpha signals using clustering algorithms

Team 1

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Data: Quandl Social Media Analytics (SMA1), Quandl The Blockchain Investments Cryptocurrency Ratios and Sentiment Analysis (BICRS)

Hypothesis

- Traditionally, people have been looking at mean and variance for alpha signals. Oftentimes these are based on just 1 feature.

- With the rise of machine learning, more interesting and unconventional signals can be generated from a dataset.

- The hypothesis of our project is to use clustering methods to generate state of the art alpha signals described by the clusters' attributes, adding new and more complex ways of describing a dataset on top of the conventional statistics such as mean and variance.

Research

- Let's go to the notebooks!