

User Instruction:

Detail of Analysis and framework design:

- under "Document" folder "Document.pdf"

Dependency package:

- [NumPy](#): matrix computation.
- [Pandas](#): data reader.
- [scikit-learn](#): contain basic machine learning function modules.

These basic packages should be contained in [Anaconda](#). Or any basic python environment setups.

Otherwise, use conda or pip to install them before run the `main.py`

How to run

- put the "Day5.csv" .csv file under the "testing_data" folder.
- Use python to run `main.py` . Newest Python is preferred.
- Basic tuning:
 - in the main.py line 98,99.
 - Default: SafeGaurd = 0; Split = 5(High Risk).
 - If lose money, you can change it to low risk: SafeGaurd = 0; Split = 10(Low Risk) or even SafeGaurd = 1; Split = 10(Low Risk). The detail is in the document.
- *Advanced tuning (*Not try this, if not familiar with hyper-parameters I introduced):
 - in the TradingModel.py. Chang the hyper-parameters in the def __init__ part according to document.

If you encountered any problem please contact me:

E-mail: 115010208@link.cuhk.edu.cn

WeChat: panlishuo001