**forecast.py**

momentumA = close price with a difference of 10 past values

Fibonacci retracements used by them are 23.6%, 38.2%, 61.8%

We can use 50% and 78.6%

Golden Ratio as they call it can be changed and Fibonacci Retracements can be recalculated

<https://www.investopedia.com/terms/f/fibonacciretracement.asp>

0 1 1 2 3 5 8 13

**accuracy.py**

avg of error in SPY is less than 0.5% less than even 1%, means they are predicting at 99.5% accuracy

**SPY\_predHist table computed in accuracy.py**

Predictions are correct 99% of the times, this can’t be true

This table does not have accurate

SELECT closePrice FROM dbo.SPY\_predHist WHERE tradeDate='2017-6-1';

SELECT [Close] FROM [GMFSP\_db].[dbo].[InstrumentStatistics]

where InstrumentID = 3 and Date = '2017-6-1'

We calculate the momentum, but we also apply 45% directional accuracy