Base Strategy Boosting with ML

2019147006 박호찬

Contents

1. Topic

2. Base Strategy

3. Basic Concept

4. Methods

5. Result

Topic

Motivation

기본 트레이딩 전략의 성능을 향상시킬 수 있는 다양한 방안을 탐색하겠다.

| Base Strategy | Data Pre-processing | Machine Learning |

Base Strategy

Data

Kospi 200 Dollar bars

	date_time	tick_num	open	high	low	close	volume	cum_buy_	cum_ticks	cum_dollar_value	cum_buy_dollar_value
2	2021-01-04 10:00:01.899669	81	389.15	389.2	388.65	389.05	500	317	80	194552.7	123357.35
3	2021-01-04 10:00:03.907859	217	389.05	389.6	388.95	389.55	500	251	136	194694.3	97737.4
4	2021-01-04 10:00:08.327160	357	389.55	389.7	389.4	389.5	500	290	140	194772.25	112967.35
5	2021-01-04 10:00:12.859526	486	389.5	389.6	389.25	389.6	500	316	129	194699.15	123053.35
6	2021-01-04 10:00:21.659149	624	389.55	389.85	389.55	389.85	500	348	138	194836.1	135606.6
7	2021-01-04 10:00:24.959423	723	389.85	390.15	389.8	390.1	500	334	99	194969.45	130241.8
8	2021-01-04 10:00:28.823400	864	390.15	390.5	390.15	390.25	500	210	141	195157.3	81961.05
9	2021-01-04 10:00:34.588086	1015	390.25	390.25	389.7	389.7	500	243	151	194999.85	94775.15
10	2021-01-04 10:00:38.339601	1149	389.75	389.75	389.1	389.1	500	185	134	194693.75	72040.3
11	2021-01-04 10:00:44.131202	1288	389.1	389.5	389.05	389.25	500	262	139	194676.15	102012.6
12	2021-01-04 10:00:51.523688	1459	389.25	389.3	389	389.15	500	222	171	194571.85	86389.75
13	2021-01-04 10:01:00.187167	1613	389.15	389.35	389	389.35	500	314	154	194583.5	122201.6
14	2021-01-04 10:01:03.023159	1755	389.4	389.8	389.35	389.8	500	323	142	194796.45	125845
15	2021-01-04 10:01:07.555161	1884	389.75	389.95	389.45	389.5	500	240	129	194844.15	93534.75
16	2021-01-04 10:01:12.863176	2027	389.45	389.75	389.45	389.65	500	258	143	194827.1	100535.7
17	2021-01-04 10:01:18.371779	2119	389.65	390	389.6	389.8	500	356	92	194919.45	138785.7
18	2021-01-04 10:01:26.335787	2261	389.8	390.1	389.75	389.8	500	246	142	194989.15	95935.7
19	2021-01-04 10:01:35.319351	2412	389.75	389.95	389.7	389.8	500	244	151	194912.2	95119.2
20	2021-01-04 10:01:42.543167	2539	389.8	389.9	389.45	389.5	500	209	127	194823.5	81442.8
21	2021-01-04 10:01:52.279149	2673	389.55	389.9	389.5	389.8	500	323	134	194843.3	125866.4
22	2021-01-04 10:02:01.531209	2788	389.8	390	389.75	389.9	500	297	115	194935.95	115796.25

Kp200F_volume_bars_500

Base Strategy

Data

Kosdaq 150 Time bars

	A	B	C	D
1	date_time	tick_num	open	high
2	2021-01-04 10:00:01.899669	81	389.15	389
3	2021-01-04 10:00:03.907859	217	389.05	389
4	2021-01-04 10:00:08.327160	357	389.55	389
5	2021-01-04 10:00:12.859526	486	389.5	389
6	2021-01-04 10:00:21.659149	624	389.55	389.
7	2021-01-04 10:00:24.959423	723	389.85	390.
8	2021-01-04 10:00:28.823400	864	390.15	390
9	2021-01-04 10:00:34.588086	1015	390.25	390.
10	2021-01-04 10:00:38.339601	1149	389.75	389.
11	2021-01-04 10:00:44.131202	1288	389.1	389
12	2021-01-04 10:00:51.523688	1459	389.25	389
13	2021-01-04 10:01:00.187167	1613	389.15	389.
14	2021-01-04 10:01:03.023159	1755	389.4	389
15	2021-01-04 10:01:07.555161	1884	389.75	389.
16	2021-01-04 10:01:12.863176	2027	389.45	389.
17	2021-01-04 10:01:18.371779	2119	389.65	3
18	2021-01-04 10:01:26.335787	2261	389.8	390
19	2021-01-04 10:01:35.319351	2412	389.75	389.
20	2021-01-04 10:01:42.543167	2539	389.8	389
21	2021-01-04 10:01:52.279149	2673	389.55	389
22	2021-01-04 10:02:01.531209	2788	389.8	3

Kp200F_volume_bars_500

	A	B	C	D	E
1	Date-Time	Open	High	Low	Close
2	2016-01-04 10:00	1090	1092	1090	1092
3	2016-01-04 10:01	1092	1093	1092	1093
4	2016-01-04 10:02	1093	1093	1093	1093
5	2016-01-04 10:03	1093	1093	1093	1093
6	2016-01-04 10:04	1092.7	1092.7	1092.5	1092.5
7	2016-01-04 10:05	1092.7	1092.7	1092.6	1092.7
8	2016-01-04 10:06	1092.9	1093.3	1092.9	1093.3
9	2016-01-04 10:07	1093.3	1093.7	1093.3	1093.7
10	2016-01-04 10:09	1093.3	1093.3	1093.1	1093.1
11	2016-01-04 10:11	1093	1093.6	1093	1093.6
12	2016-01-04 10:15	1093.6	1093.6	1093.6	1093.6
13	2016-01-04 10:16	1092.6	1092.6	1092.5	1092.6
14	2016-01-04 10:18	1092.5	1092.5	1092.5	1092.5
15	2016-01-04 10:19	1092.5	1092.5	1092.3	1092.3
16	2016-01-04 10:20	1092.3	1092.3	1091.8	1091.8
17	2016-01-04 10:22	1091.2	1091.2	1091.2	1091.2
18	2016-01-04 10:23	1091.4	1091.4	1091	1091
19	2016-01-04 10:25	1091.1	1091.1	1091	1091
20	2016-01-04 10:26	1091.5	1091.5	1091.5	1091.5
21	2016-01-04 10:27	1091.6	1092	1091.6	1092
22	2016-01-04 10:28	1092	1092	1092	1092

KQ150 (1)

Base Strategy

Motivation

매도세가 약해지고 매수세가 강하게 이어졌을 때를 포착하여 매수를 하겠다.

$$f_T = \frac{C_T - O_t}{\max\limits_{s \in [t,T]} H_s - \min\limits_{s \in [t,T]} L_s}$$

C_T: Close Price at the end of window (종가)

O_t: Open Price at the start of window (시가)

$\max\limits_{s \in [t,T]} H_s$: Highest Price in the window scope (고가)

$\min\limits_{s \in [t,T]} L_s$: Lowest Price in the window scope (저가)

$$signal = \min_{b \in \{s,m\}} \{ b : f_t \leq thres \text{ and } f_{t+b} \geq 0 \}$$

s: scope length

m: max length (daily length)

Base Strategy

Motivation

Base Strategy

이상 시그널 발생 case1

-> parkinson volatility를 이용하여 변동성이 낮은 구간에서의 진입 시그널 제거

case2

-> 기준치 아래로 local minimum을 2번 찍은 후 진입

Parkinson Volatility:

$$\sigma_{parkinson} = \sqrt{\frac{1}{4\ln(2)*n}\sum_{i=1}^{n}\ln\left(\frac{H_i}{L_i}\right)^2}$$

→ 변동성이 낮은 구간에서 진입 시그널을 제거

Base Strategy

이상 시그널 발생 case1

-> parkinson volatility를 이용하여 변동성이 낮은 구간에서의 진입 시그널 제거

case2

-> 기준치 아래로 local minimum을 2번 찍은 후 진입

Base Strategy

전략 평가 방법: pnl = (청산시점 - 진입시점 - slippage) / 진입시점

기본 전략 - 샤프비율: 7.01, 승률: 59%

Basic Concept

Triple Barrier Method
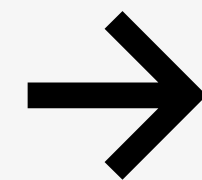
Basic Concept

Meta-Labeling Method

: 생성한 시그널이 진짜 수익률을 가져다 줄 수 있는지 이차검증

<실제 수익률>

음수(-)

양수(+)

→

< meta label >

0 (가짜 시그널)

1 (진짜 시그널)

Methods

기본 전략을 통해 얻은 매수/매도 시그널을 이용하여 진입(1), 손절(-1) 값 삽입

	A	B	C	D	E	F
1	Date-Time	Open	High	Low	Close	side
137960	2018-01-03 14:07	1447.9	1450.4	1447.9	1450	1
137963	2018-01-03 14:10	1449.9	1454.4	1449.9	1453	-1
138006	2018-01-03 14:53	1455.2	1457.6	1455.2	1457	1
138009	2018-01-03 14:56	1459.2	1460.6	1458.8	1460	-1
138069	2018-01-04 9:20	1459.6	1459.9	1456.7	1459	1
138072	2018-01-04 9:23	1463.1	1463.4	1461.8	1463	-1
138181	2018-01-04 11:12	1456.9	1456.9	1456.2	1456	1
138184	2018-01-04 11:15	1458.2	1458.5	1458	1458	-1
138428	2018-01-04 15:19	1422.6	1423.5	1422.2	1423	1
138431	2018-01-04 15:22	1421.1	1421.8	1421.1	1421	-1
138519	2018-01-05 10:14	1446.3	1446.5	1444.2	1444	1
138522	2018-01-05 10:17	1444.4	1444.5	1443.3	1444	-1

Methods

Triple barrier labeling

수익률을 내는 구간 샘플링 (t1: vertical barrier)
& 예상 수익률 (trgt)

1	t1	trgt	side
14355	2018-01-03 14:10	0.001389	1
14358	2018-01-03 14:11	0.001356	-1
14401	2018-01-03 14:55	0.000768	1
14404	2018-01-03 14:58	0.000886	-1
14456	2018-01-04 9:21	0.001251	1
14459	2018-01-04 9:25	0.001477	-1
14540	2018-01-04 11:15	0.000552	1
14543	2018-01-04 11:16	0.000579	-1
14653	2018-01-04 15:23	0.001595	1
14656	2018-01-04 15:25	0.00148	-1
14742	2018-01-05 10:15	0.0011	1
14745	2018-01-05 10:20	0.001092	-1
14809	2018-01-05 13:35	0.000881	1
14812	2018-01-05 13:41	0.001022	-1
15060	2018-01-08 13:41	0.001894	1
15062	2018-01-08 13:54	0.001924	-1
15229	2018-01-09 10:03	0.000642	1

Methods

Meta labeling

시그널에 따라 실제 수익률 계산했을 때,
수익률이 **음수면 가짜 시그널(0)**,
　　　　양수면 진짜 시그널(1)로 표시.

	A	B	C
1		ret	bin
14355	2018-01-03 14:07	0.002068	1
14358	2018-01-03 14:10	-0.00296	0
14401	2018-01-03 14:		
14404	2018-01-03 14:	0.001917	1
14456	2018-01-04 9:		
14459	2018-01-04 9:23	-0.00157	0
14540	2018-01-04 11:12	0.001098	1
14543	2018-01-04 11:		
14653	2018-01-04 15:	-0.00225	0
14656	2018-01-04 15:		
14742	2018-01-05 10:14	0.001177	1
14745	2018-01-05 10:17	0.001246	1
14809	2018-01-05 13:31	0.000893	1
14812	2018-01-05 13:34	0.001099	1
15060	2018-01-08 13:39	-0.00193	0
15062	2018-01-08 13:41	-0.00227	0
15229	2018-01-09 9:59	-0.00066	0

Result
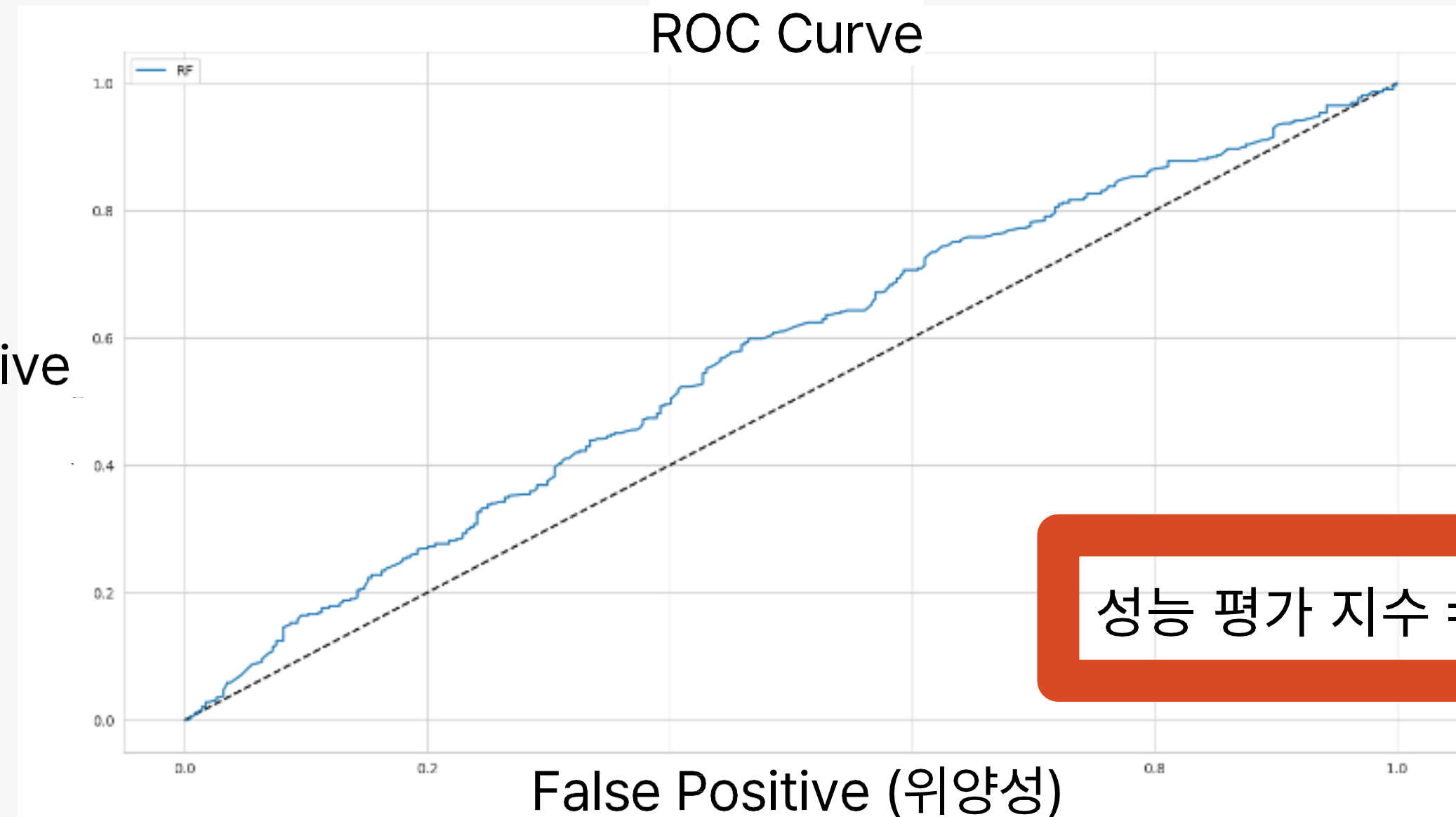
ROC Curve

True Positive
(진양성)

성능 평가 지수 = TP / (TP+FP)

False Positive (위양성)

TP = True Positive = 수익률이 오를 것이라 예상해서 진입했을 때 실제로 오를 확률
FP = False Positive = 수익률이 오를 것이라 예상해서 진입했지만 실제로 내릴 확률

Result

ROC Curve
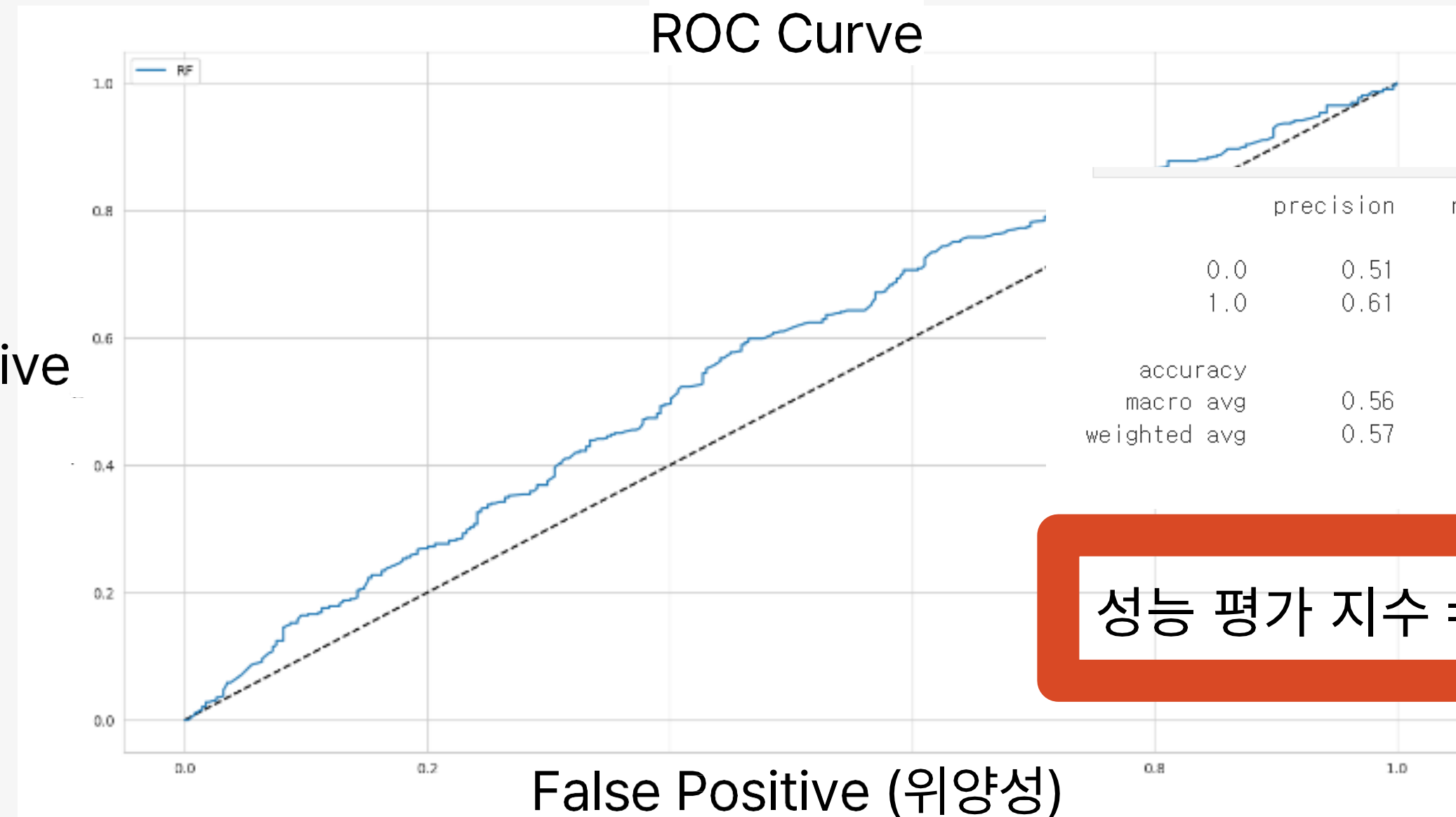
True Positive (진양성)

False Positive (위양성)

	precision	recall	f1-score	support
0.0	0.51	0.51	0.51	344
1.0	0.61	0.61	0.61	426
accuracy			0.56	770
macro avg	0.56	0.56	0.56	770
weighted avg	0.57	0.56	0.56	770

성능 평가 지수 = TP / (TP+FP)

TP = True Positive = 수익률이 오를 것이라 예상해서 진입했을 때 실제로 오를 확률
FP = False Positive = 수익률이 오를 것이라 예상해서 진입했지만 실제로 내릴 확률

Thank You

CONTACT

john1408@yonsei.ac.kr