Pipeline Architecture and Documentation

Pipeline Overview

• Ingestion:

Loading raw dataset CSV.

• Preprocessing:

- Data cleaning (drop/ impute missing values).
- Encoding and feature scaling.

• Feature Engineering:

Adding moving averages, volatility, ATR, Bollinger Bands.

• Train-Test Split:

Random or time-based split for validation.

• Model Training:

- Random Forest training and feature importance extraction.
- LSTM sequence creation and training.

• Evaluation:

Calculate MAE, RMSE, R² on test data.

• Output:

Final metrics report and trained models for prediction.

Pipeline Components

- Data Loader Module
- Preprocessing Module
- Feature Engineering Module
- Model Training Module
- Evaluation Module
- Prediction Module

Execution Flow Diagram

Draw a flowchart connecting above modules in the execution order.