

ML : action-k10-p11-T6

action 11 features, k= 1~10

- load raw data
- features: $11 \times 10 = 110$
- targets: 6

Stock 10 Y

- period
 - 2009-03-23 ~ 2018-05-30
- features : 11
 - SunkCost(Max), SCmax-Price
 - action-zero-Price, action(Min), action-min-Price, action(LMax), action-local-max-Price
 - $\sum \Delta t e^{-m}$ [$\sum \Delta t e^{-m}$]-max-Price $\sum \Delta t e^{-m}$ [$\sum \Delta t e^{-m}$]-local-min-Price]
- feature labels
 - ['smax','smaxpr','a0pr','amin','aminpr','amax','amaxpr','vmax','vmaxpr','vmin','vminpr']

Data structure

	smax01	smax02	smax03	smax04	smax05	smax06	\
0	73.711770	304.246536	83.674226	99.658861	19.470592	29.536283	
1	424.664914	1.000000	146.464080	388.142561	45.909910	20.248088	
2	761.741348	23.810347	101.430044	3.366892	15.225319	11.534494	
3	377.273102	971.569393	358.612862	60.494322	27.887459	110.742479	
4	953.569688	1038.935435	1288.022581	236.540369	143.535971	918.962494	

	smax07	smax08	smax09	smax10	...	vminpr02	vminpr03	\
0	6.726443	68.332968	31.145082	15.131365	...	8780.0	11560.0	
1	114.309021	79.140138	1.000000	7.014378	...	10930.0	9560.0	
2	25.163644	18.904068	15.526609	14.914212	...	11410.0	8620.0	
3	77.304969	60.852389	40.203411	24.987479	...	13920.0	13960.0	
4	3034.102073	135.043034	2166.111759	43.876972	...	14890.0	14760.0	

	vminpr04	vminpr05	vminpr06	vminpr07	vminpr08	vminpr09	vminpr10	0201
0	11640.0	11760.0	11840.0	11840.0	11770.0	11940.0	11700.0	1.0
1	11310.0	11290.0	9620.0	9450.0	9570.0	11570.0	12370.0	0.0
2	11240.0	11580.0	11660.0	11870.0	11880.0	11810.0	11790.0	1.0
3	11690.0	11700.0	11660.0	13140.0	13630.0	13690.0	13910.0	1.0
4	14640.0	13730.0	14790.0	13710.0	14150.0	13390.0	14590.0	1.0

stock - kia:000270

Kia-action-k10-p11-T6

	C1O1	O2O1	C2O1	O2C1	C2C1	C2O2
model-ACC	lightgbm	lightgbm	rf	nb	lightgbm	knn
acc	0.7488	0.7131	0.6603	0.5578	0.5341	0.546
model-AUC	lightgbm	lightgbm	rf	nb	lda	knn
auc	0.8242	0.7865	0.7196	0.5657	0.5407	0.5509

stock - hynix:000660

Hynix-action-k10-p11-T6

	C1O1	O2O1	C2O1	O2C1	C2C1	C2O2
model-ACC	lightgbm	lightgbm	rf	gbc	lda	qda
acc	0.7594	0.6927	0.6166	0.5572	0.5089	0.5406
model-AUC	lightgbm	rf	rf	gbc	qda	qda
auc	0.8383	0.7668	0.6694	0.5502	0.5157	0.533

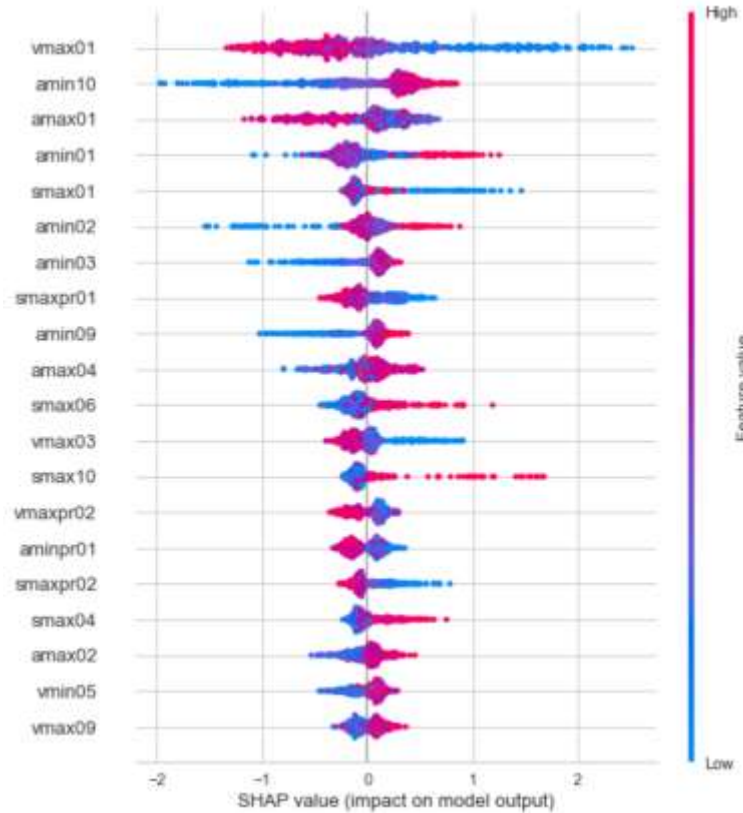
stock - tkco:003240

TKco-action-k10-p11-T6

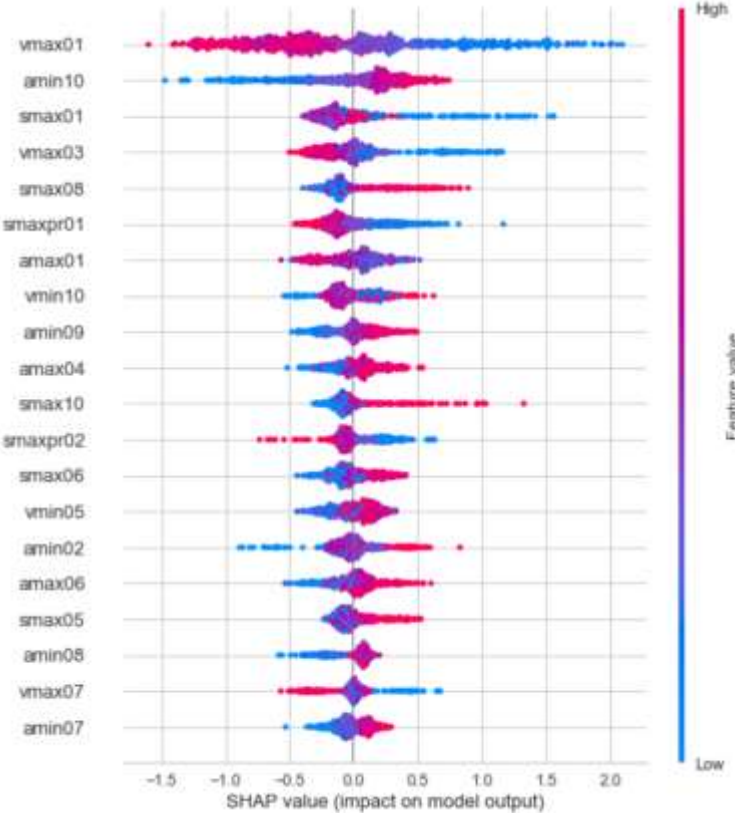
	C1O1	O2O1	C2O1	O2C1	C2C1	C2O2
model-ACC	rf	lightgbm	gbc	et	gbc	rf
acc	0.6616	0.6299	0.6279	0.6306	0.5373	0.5347
model-AUC	rf	lightgbm	lightgbm	et	gbc	rf
auc	0.7212	0.6898	0.6762	0.5685	0.5502	0.5378

	C101	O201	C201	O2C1	C2C1	C2O2
model-ACC	lightgbm	lightgbm	rf	nb	lightgbm	knn
acc	0.7488	0.7131	0.6603	0.5578	0.5341	0.546
model-AUC	lightgbm	lightgbm	rf	nb	lda	knn
auc	0.8242	0.7865	0.7196	0.5657	0.5407	0.5509

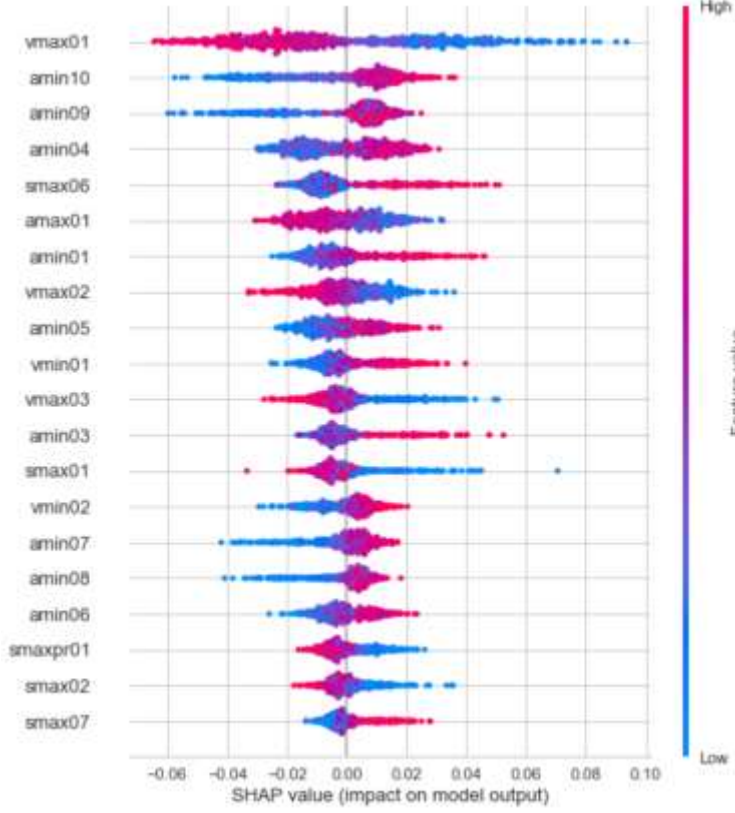
C101



O201

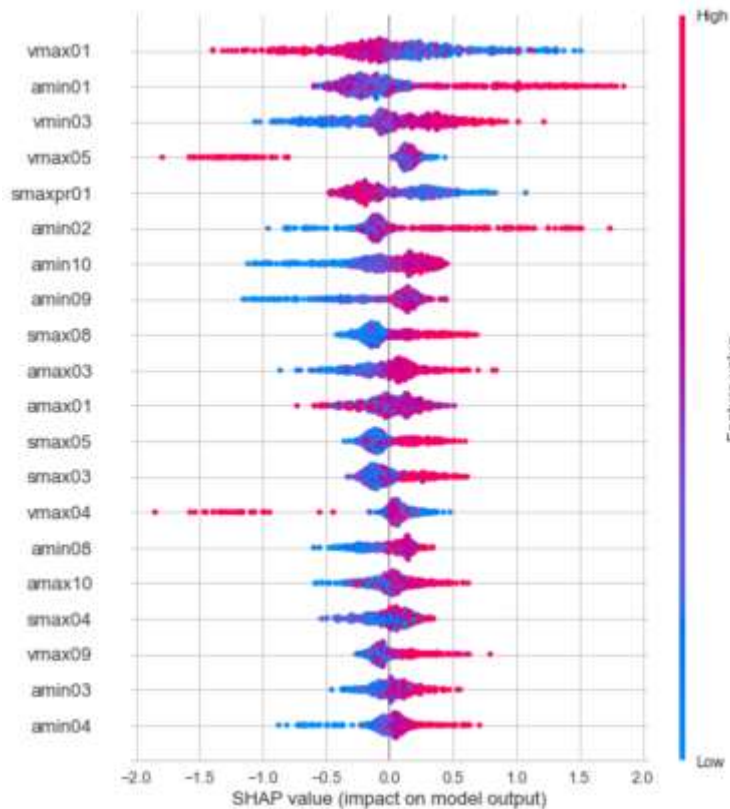


C201

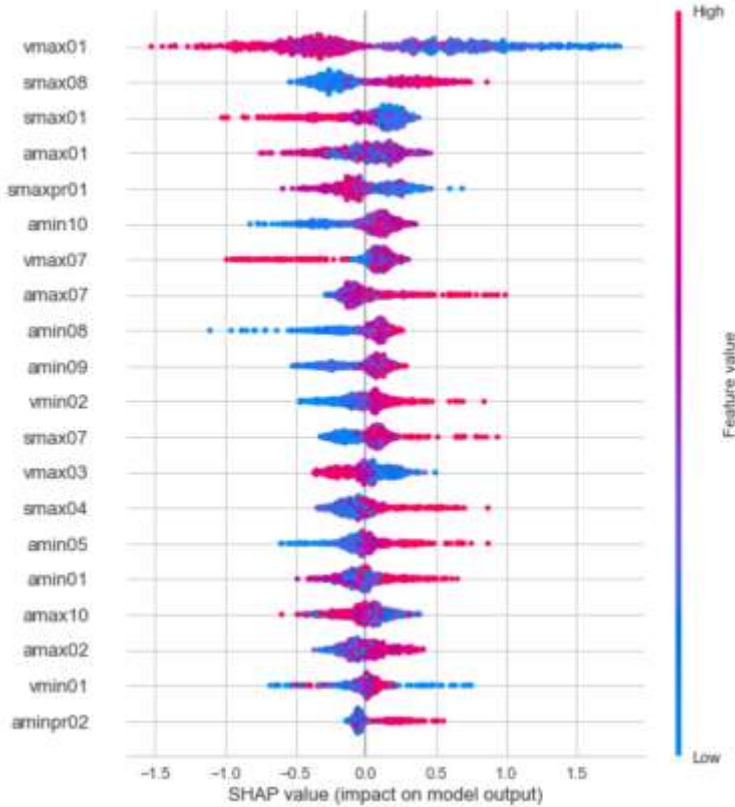


	C101	O201	C201	O2C1	C2C1	C202
model-ACC	lightgbm	lightgbm	rf	gbc	lda	qda
acc	0.7594	0.6927	0.6166	0.5572	0.5089	0.5406
model-AUC	lightgbm	rf	rf	gbc	qda	qda
auc	0.8383	0.7668	0.6694	0.5502	0.5157	0.533

C101



O201



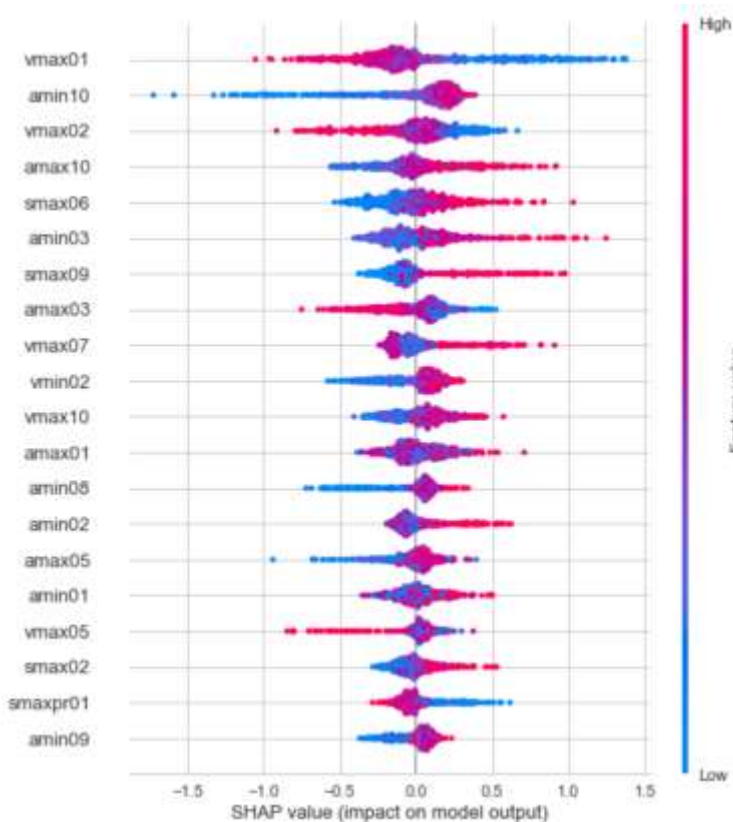
C201



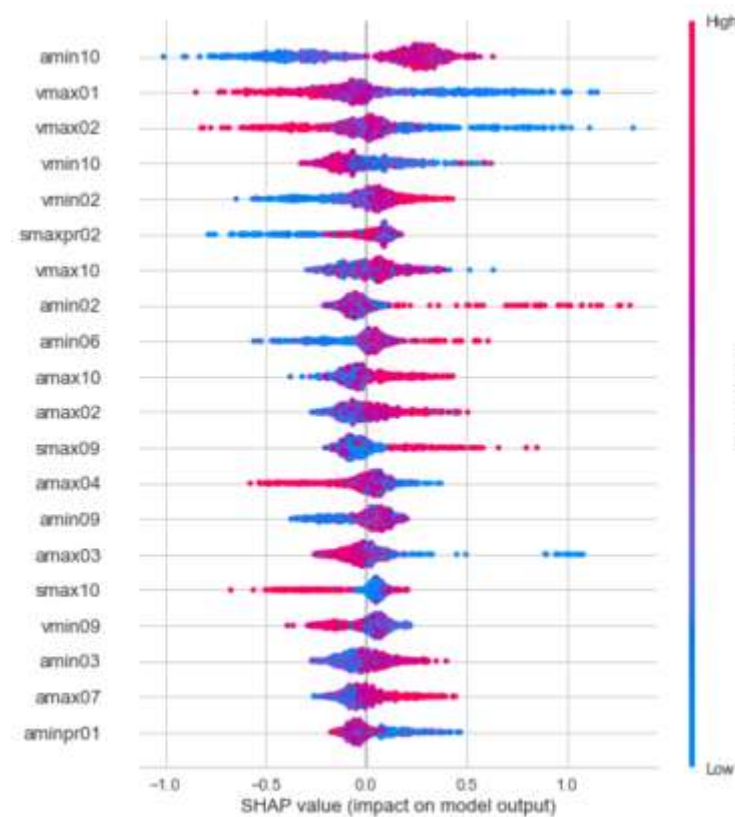
stock - tkco:003240

	C1O1	O2O1	C2O1	O2C1	C2C1	C2O2
model-ACC	rf	lightgbm	gbc	et	gbc	rf
acc	0.6616	0.6299	0.6279	0.6306	0.5373	0.5347
model-AUC	rf	lightgbm	lightgbm	et	gbc	rf
auc	0.7212	0.6898	0.6762	0.5685	0.5502	0.5378

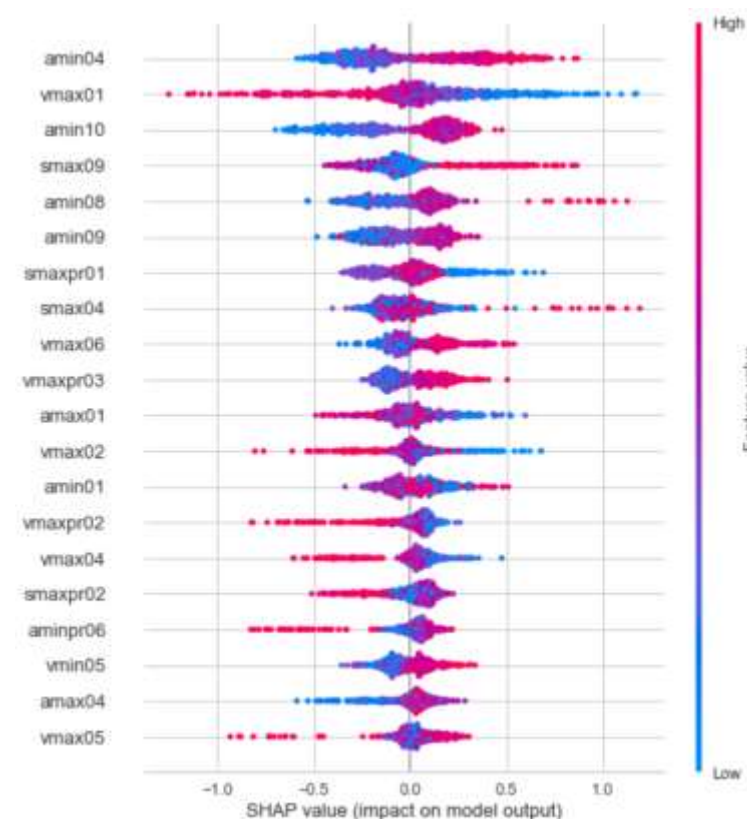
C1O1



O2O1



C2O1



ML : inday prices-OHLC-T6

KRX Stock

- period
 - 2010-01-02 ~ today
- data in a day
 - Open
 - High
 - Low
 - Close (Adjusted)
- targets
 - 'C1O1', 'C2O1', 'O2O1', 'O2C1', 'C2C1', 'C2O2'

	Open	High	Low	Close	Volume	Change	C1O1	O2O1	C2O1	O2C1	C2C1	C2O2
Date												
2010-01-04	20100	20900	20000	20800	4286586	0.037406	1	1	0	1	0	0
2010-01-05	20850	21100	19650	19650	11881641	-0.055288	0	0	0	1	1	1
2010-01-06	19750	20150	19300	19850	6922929	0.010178	1	1	0	0	0	0
2010-01-07	19800	19850	18900	18950	5891529	-0.045340	0	0	0	0	1	1
2010-01-08	18750	19350	18450	19350	7175395	0.021108	1	1	0	0	0	0

Kia-prices-OHLC-T6		C1O1	O2O1	C2O1	O2C1	C2C1	C2O2
	model-ACC	lr	lr	ridge	lr	lr	lr
	acc	0.999	0.8621	0.7593	0.5558	0.5354	0.5606
	model-AUC	lr/rf	nb	nb	lr	lr	lr
	auc	1.0	0.9345	0.8295	0.5746	0.5343	0.5318

Hynix-prices-OHLC-T6		C1O1	O2O1	C2O1	O2C1	C2C1	C2O2
	model-ACC	et	lr	lr	lda	lr	lr
	acc	0.999	0.8311	0.7095	0.5527	0.5475	0.5669
	model-AUC	lr/et	lr	lda	lr	lr	lr
	auc	1.0	0.9152	0.7771	0.5566	0.5646	0.5675

TKco-prices-OHLC-T6		C1O1	O2O1	C2O1	O2C1	C2C1	C2O2
	model-ACC	lr	lda	ada	lr	ada	ada
	acc	0.9061	0.8244	0.7515	0.624	0.5328	0.5181
	model-AUC	lr	lda	lr	ada	ada	lr
	auc	0.9682	0.9034	0.8263	0.5316	0.5345	0.5271