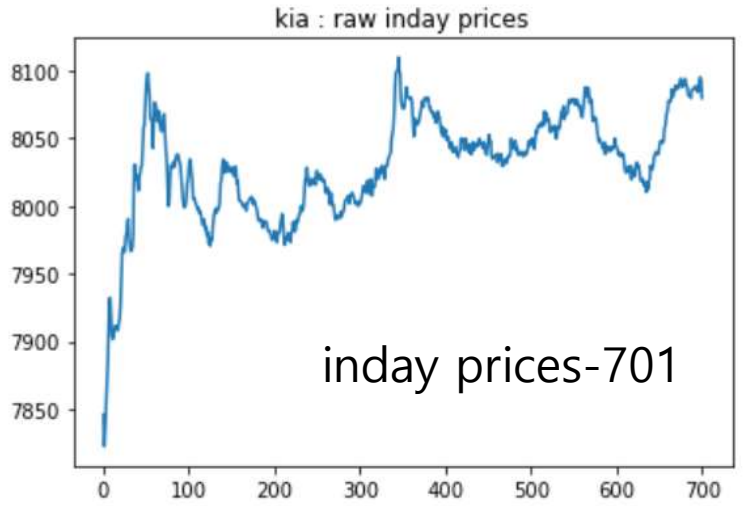
ML : inday prices-701

머신러닝 목표

- 하루의 주가 변화 시계열이 무엇을 예측할 수 있는가?
  - 'C1O1', 'C2O1', 'O2C1', 'C2C1', 'C2O2'
- 문제점
  - Normalization or rescaling of time series

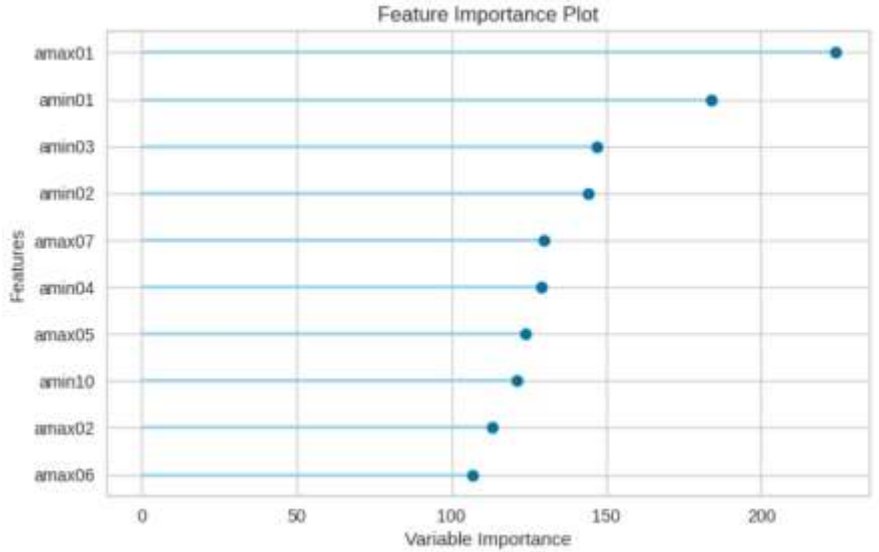
Stock 10 Y

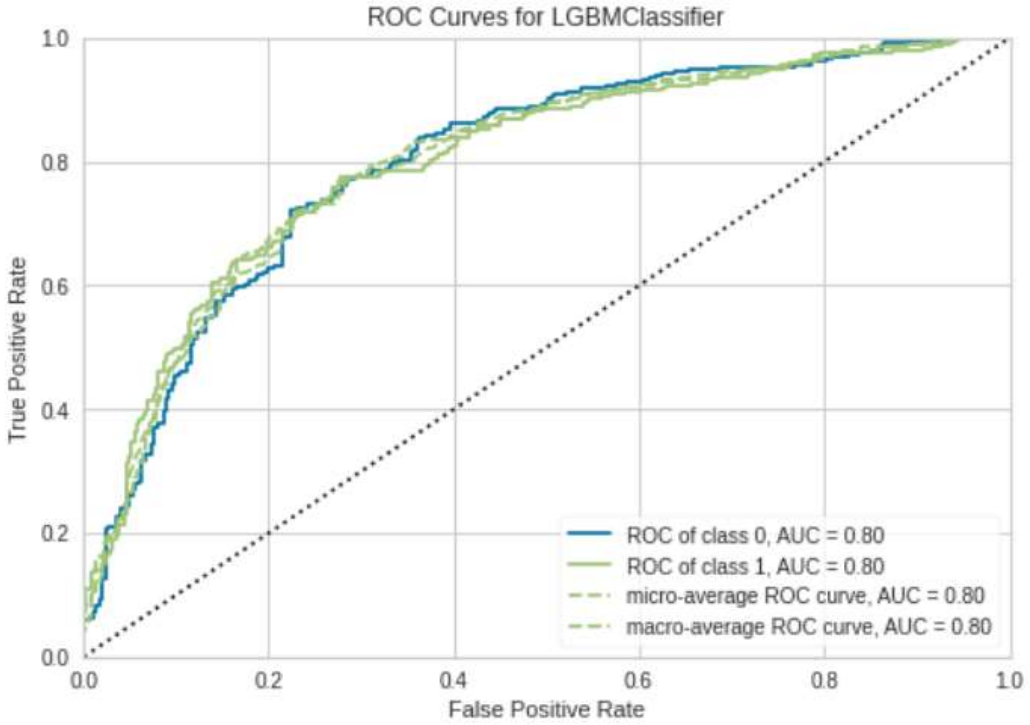
- period
  - 2009-03-23 ~ 2018-05-30

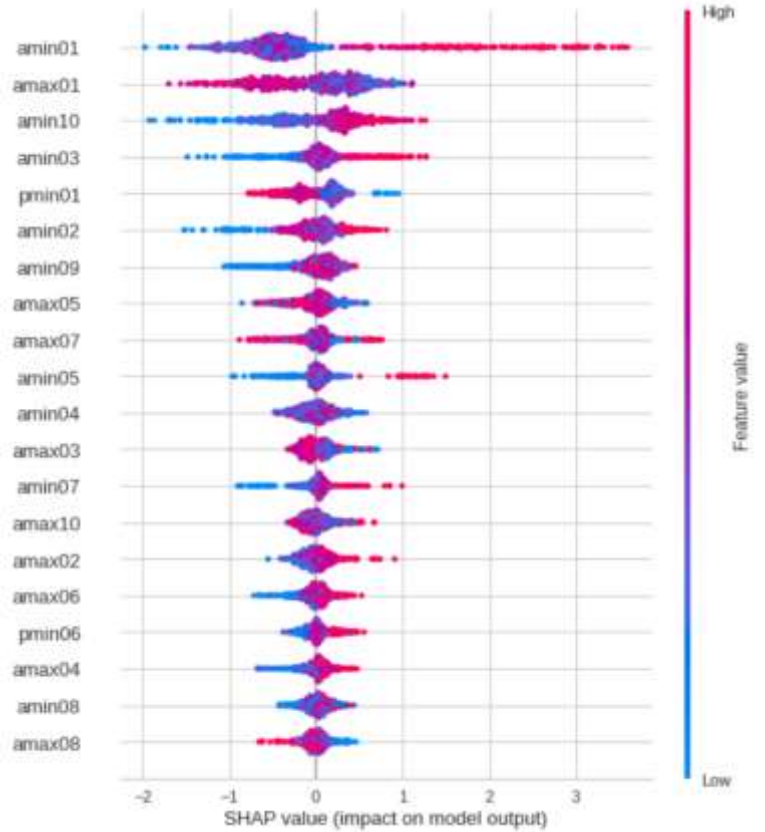


Kia-act-max-min

	C101	C201	02C1	C2C1	C202
model-ACC	rf	rf	nb	nb	gbc
acc	0.7065	0.6226	0.5624	0.5314	0.5631
model-AUC	lgbm	rf	nb	nb	lgbm
auc	0.7806	0.6802	0.5851	0.54	0.5548

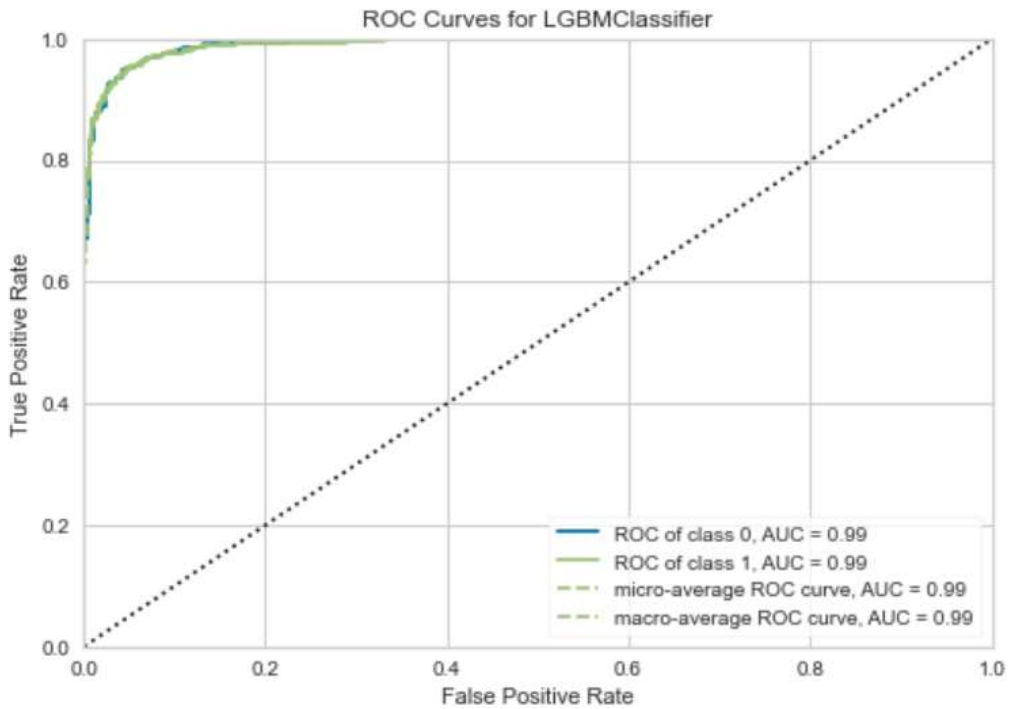


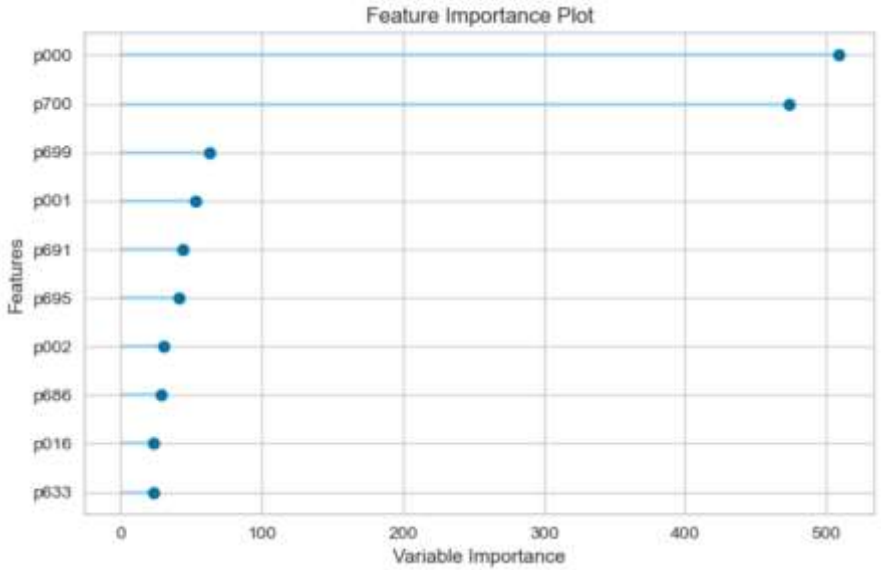


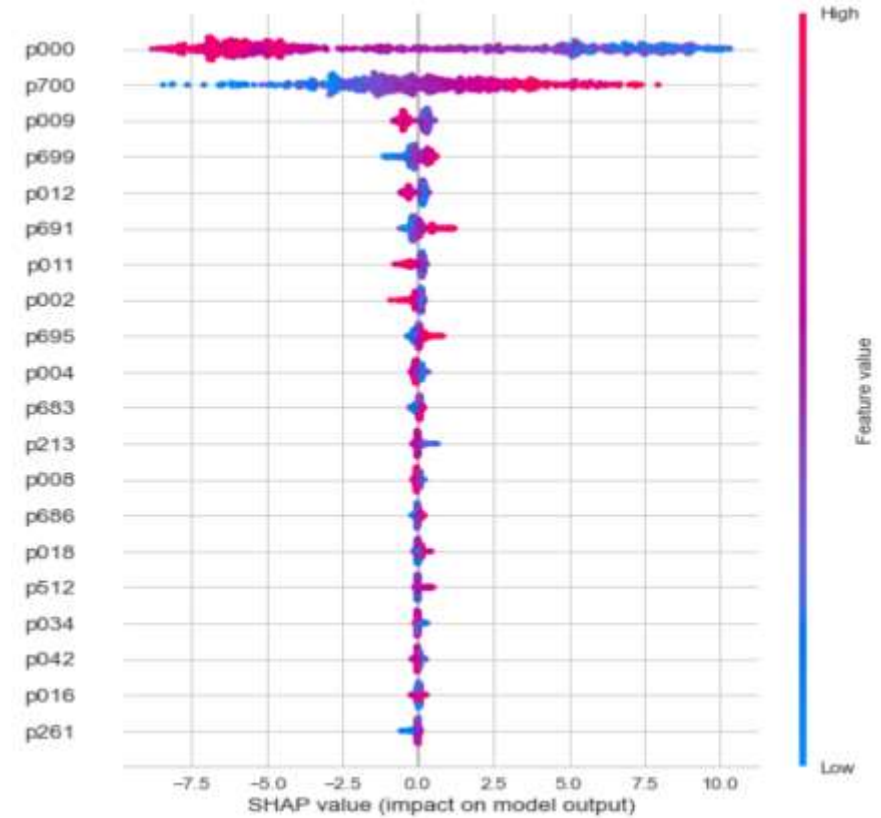


Kia-prices-701

	C101	C201	O2C1	C2C1	C202
model-ACC	lgbm	rf	nb	ridge	qda
acc	0.9524	0.727	0.5439	0.5472	0.5525
model-AUC	lgbm	et	nb	lr	lr
auc	0.9905	0.8037	0.5504	0.5572	0.5232

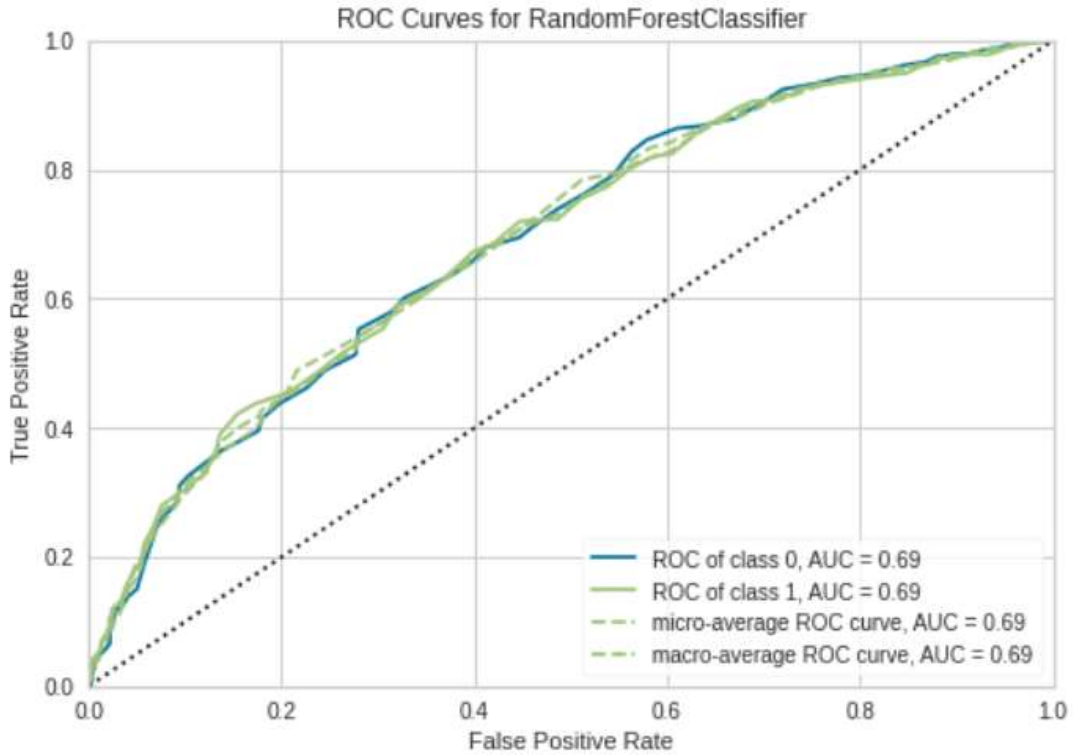


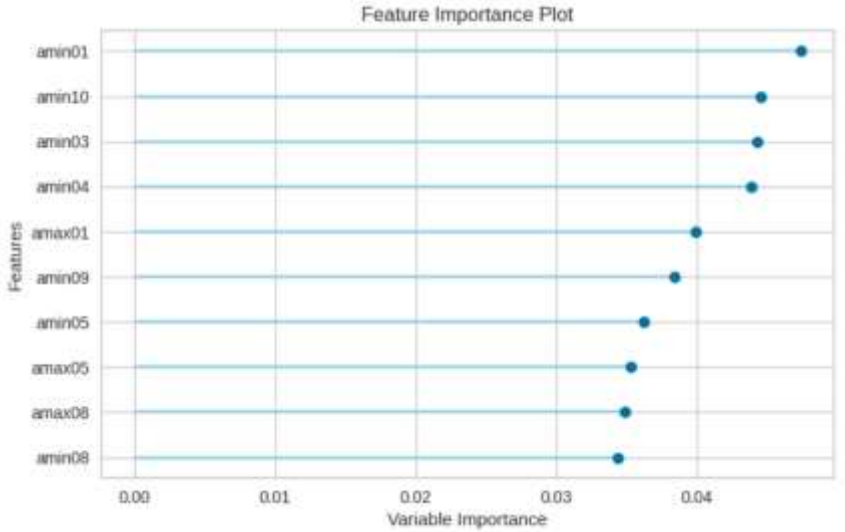


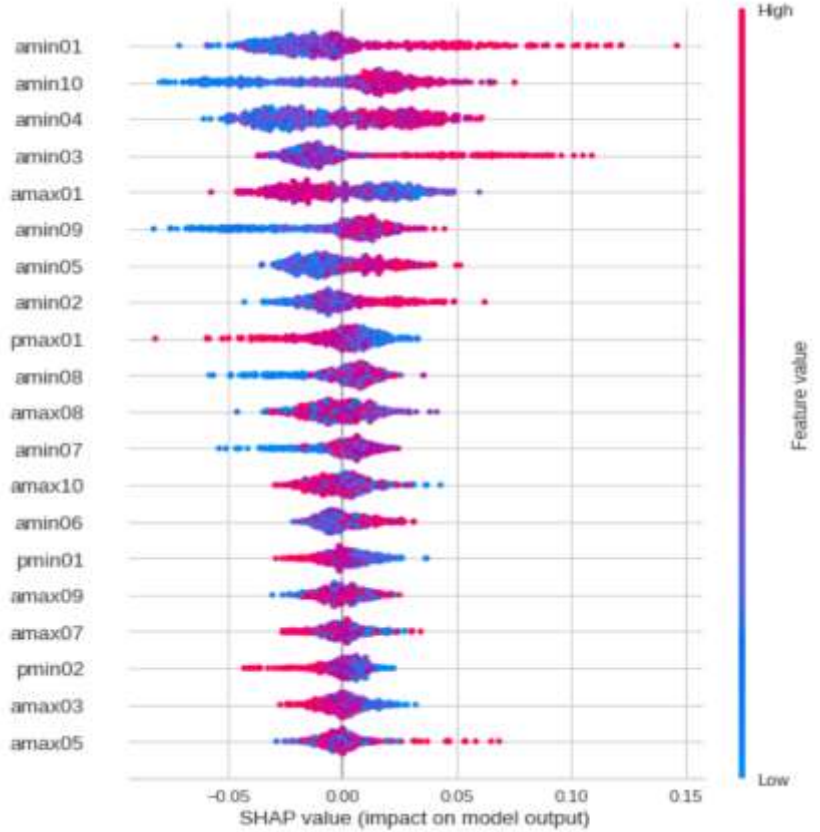


Kia-act-max-min

	C101	C201	02C1	C2C1	C202
model-ACC	rf	rf	nb	nb	gbc
acc	0.7065	0.6226	0.5624	0.5314	0.5631
model-AUC	lgbm	rf	nb	nb	lgbm
auc	0.7806	0.6802	0.5851	0.54	0.5548

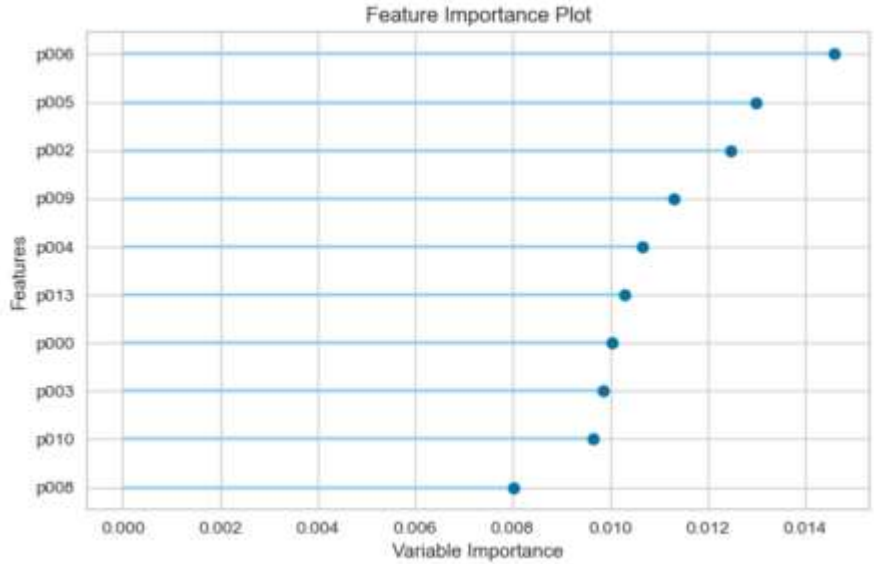


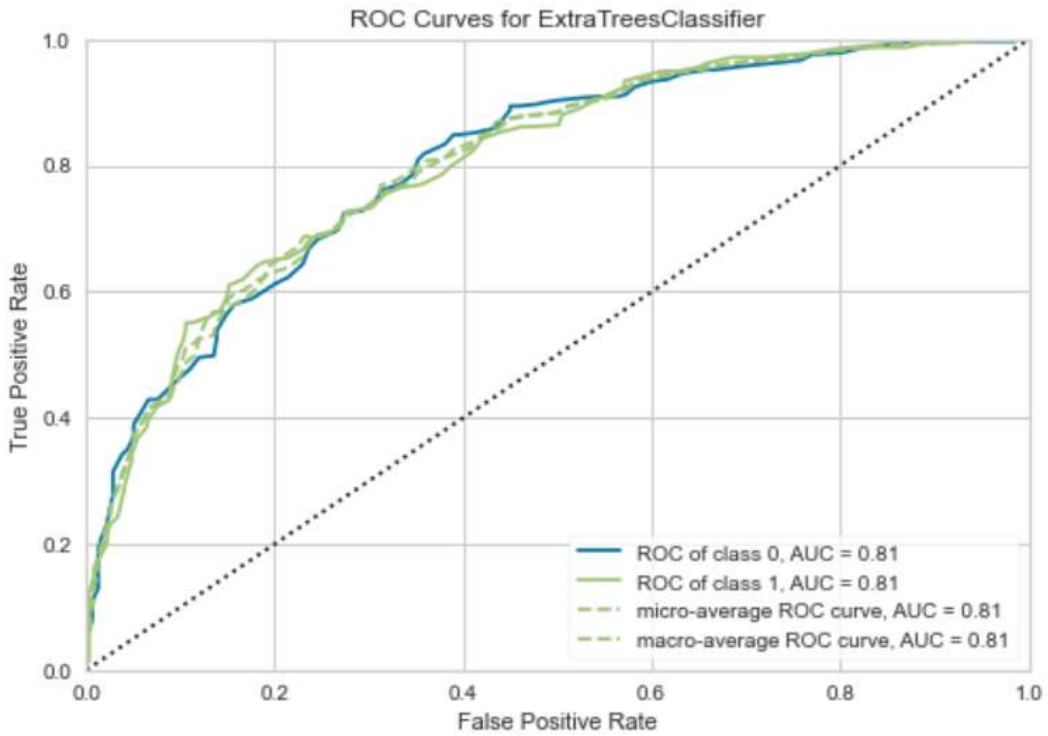


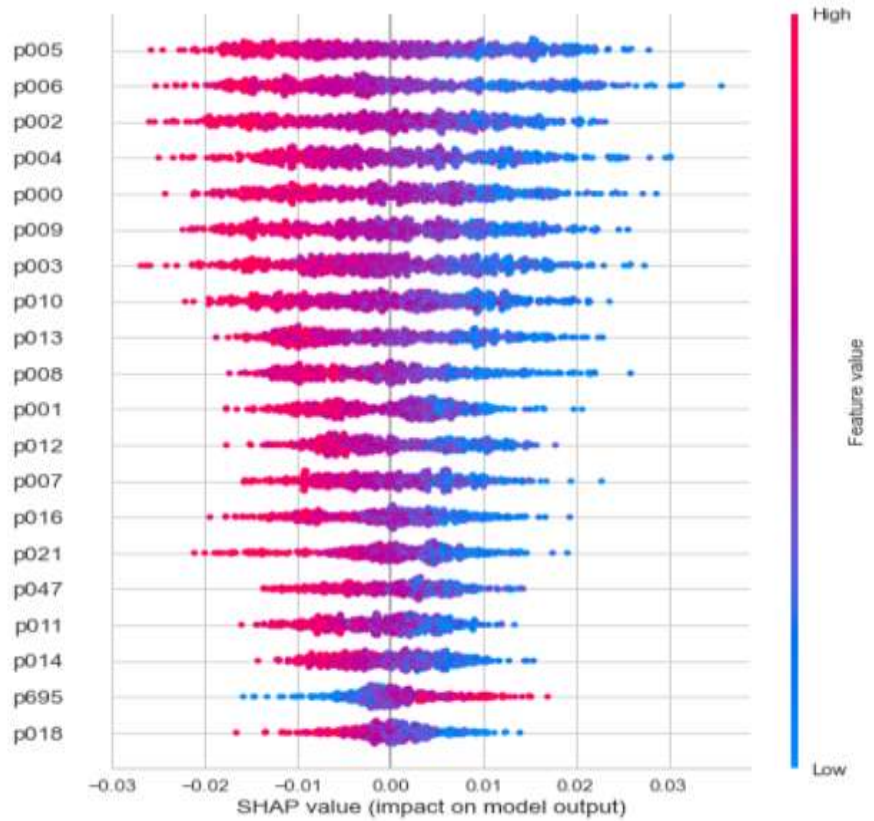


Kia-prices-701

	C1O1	C2O1	O2C1	C2C1	C2O2
model-ACC	lgbm	rf	nb	ridge	qda
acc	0.9524	0.727	0.5439	0.5472	0.5525
model-AUC	lgbm	et	nb	lr	lr
auc	0.9905	0.8037	0.5504	0.5572	0.5232

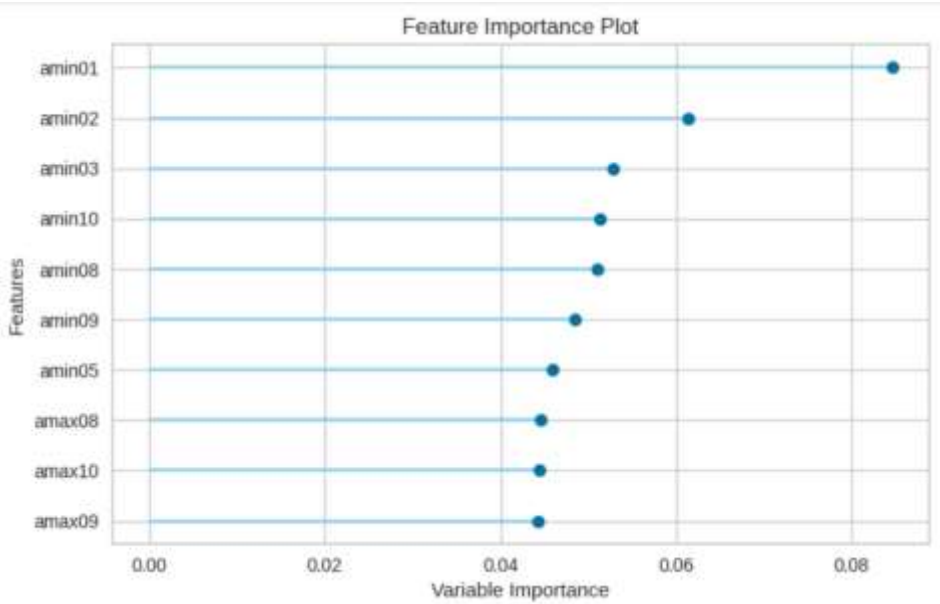


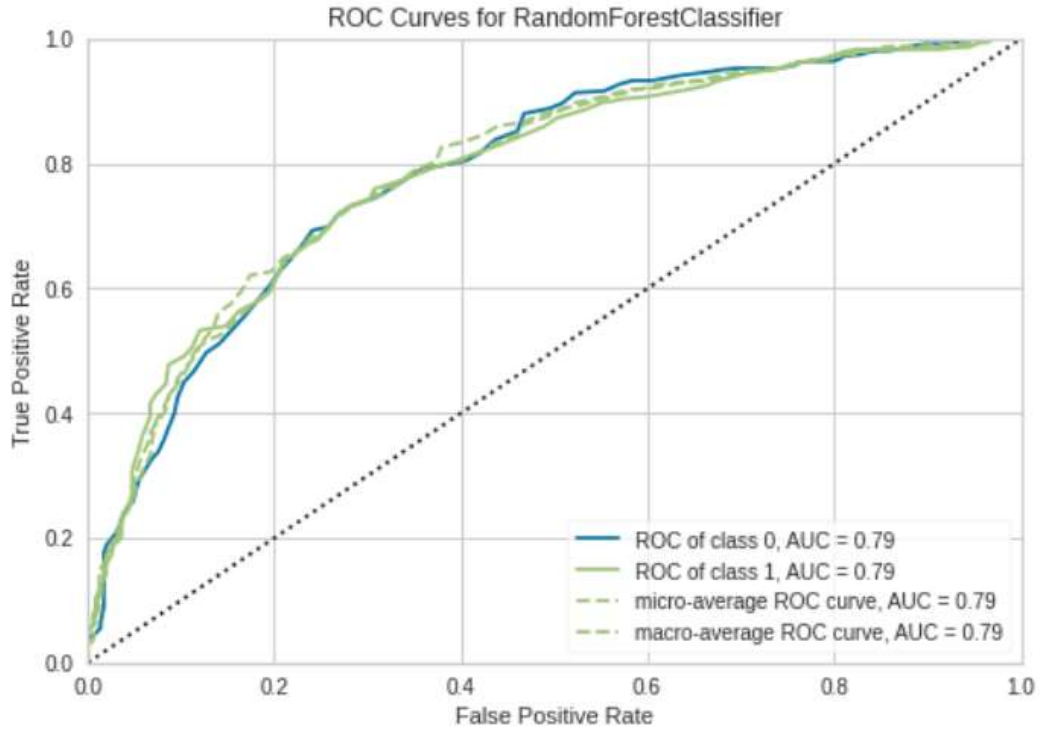


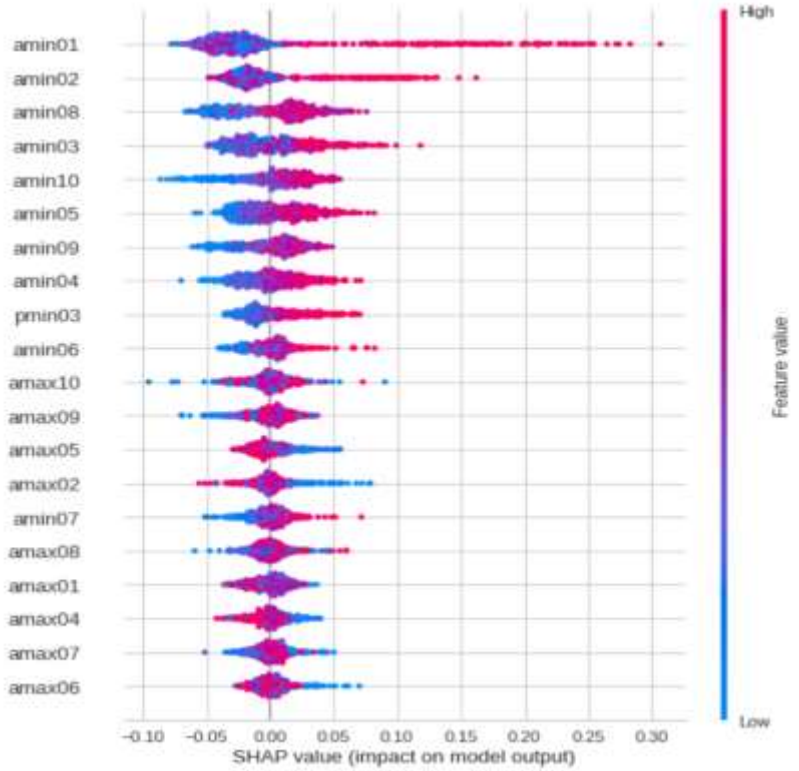


Hynix-act-max-min

	C101	C201	02C1	C2C1	C202
model-ACC	rf	qda	lr	knn	ada
acc	0.7231	0.6167	0.5684	0.5221	0.538
model-AUC	rf	rf	nb	gbc	ada
auc	0.793	0.6531	0.5516	0.5214	0.5067

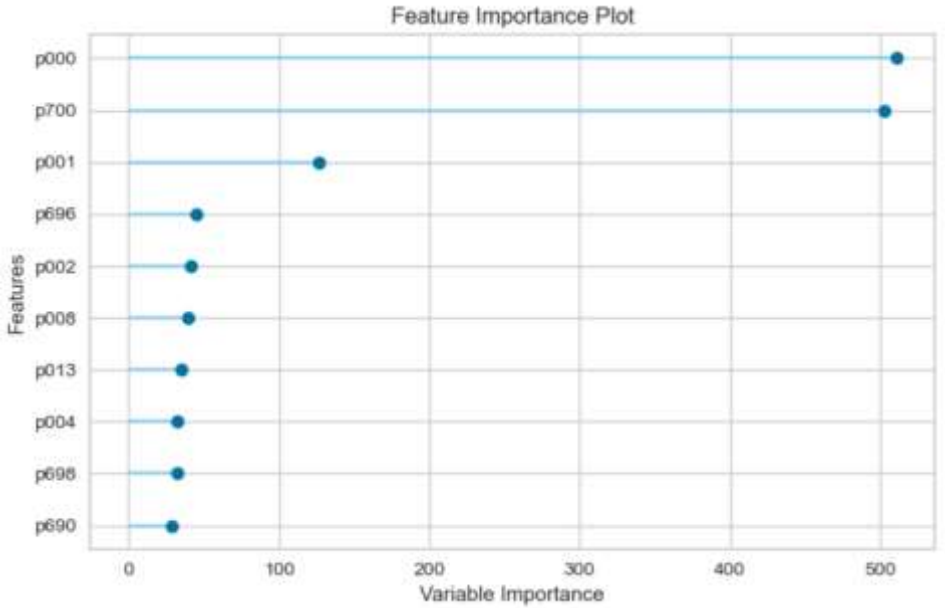


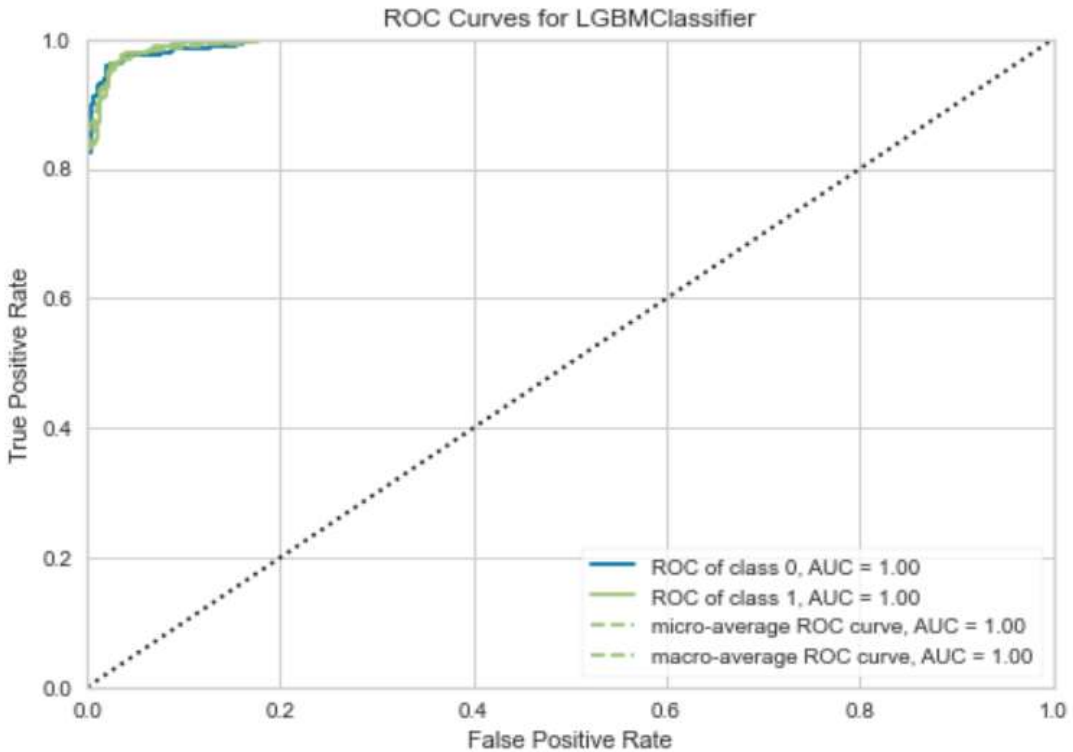


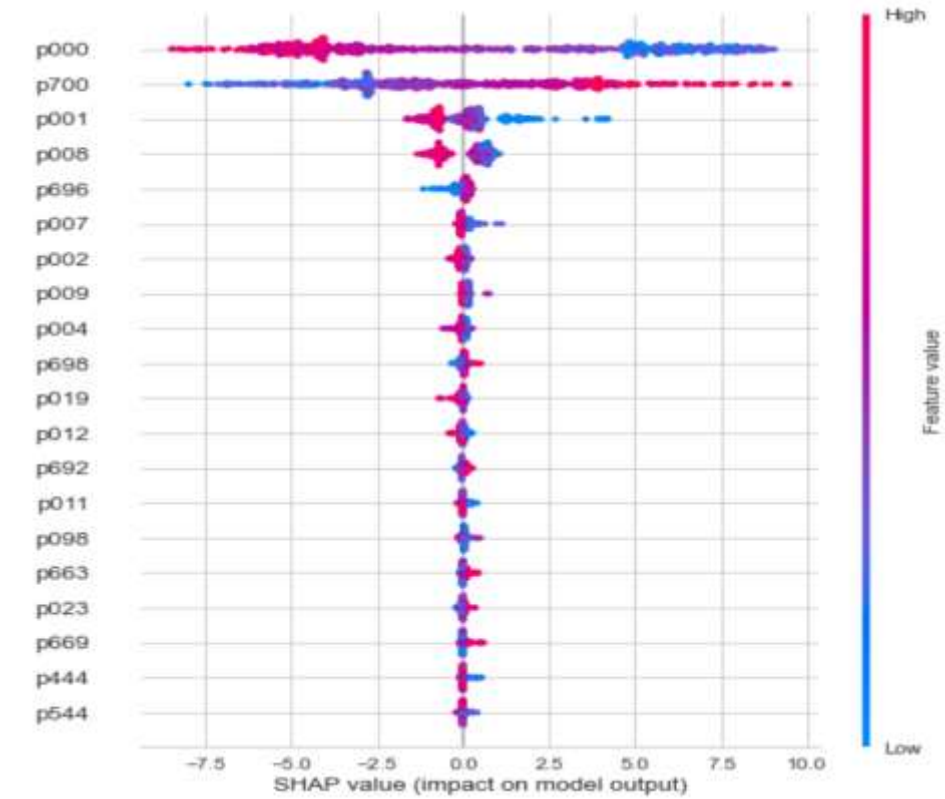


Hynix-prices-701

	C101	C201	O2C1	C2C1	C202
model-ACC	gbc	lgbm	qda	lr	qda
acc	0.9537	0.694	0.5671	0.5334	0.5598
model-AUC	lgbm	gbc	lgbm	lr	dt
auc	0.9922	0.7707	0.541	0.5227	0.512

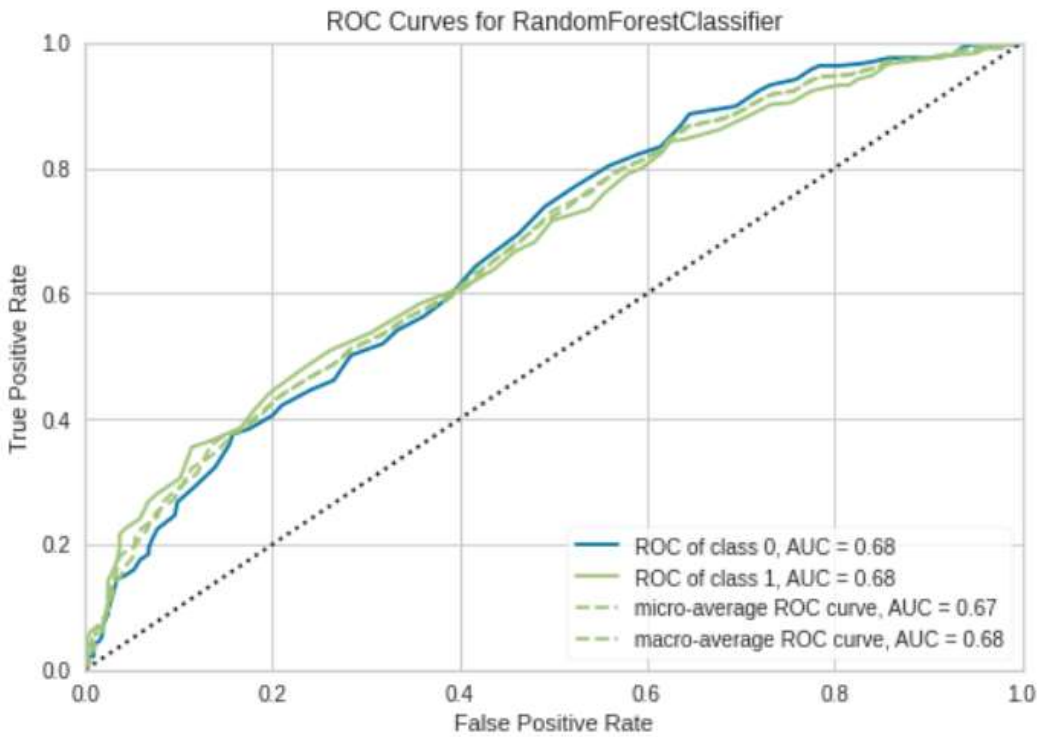


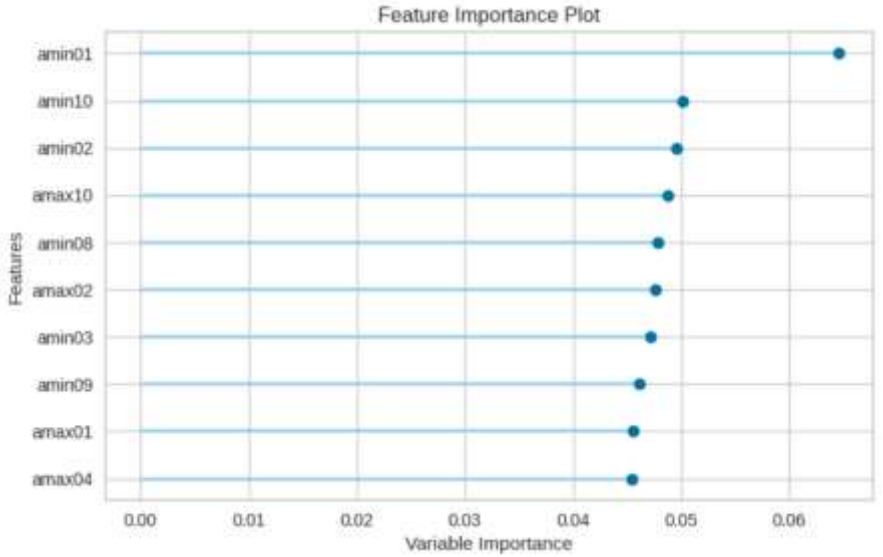


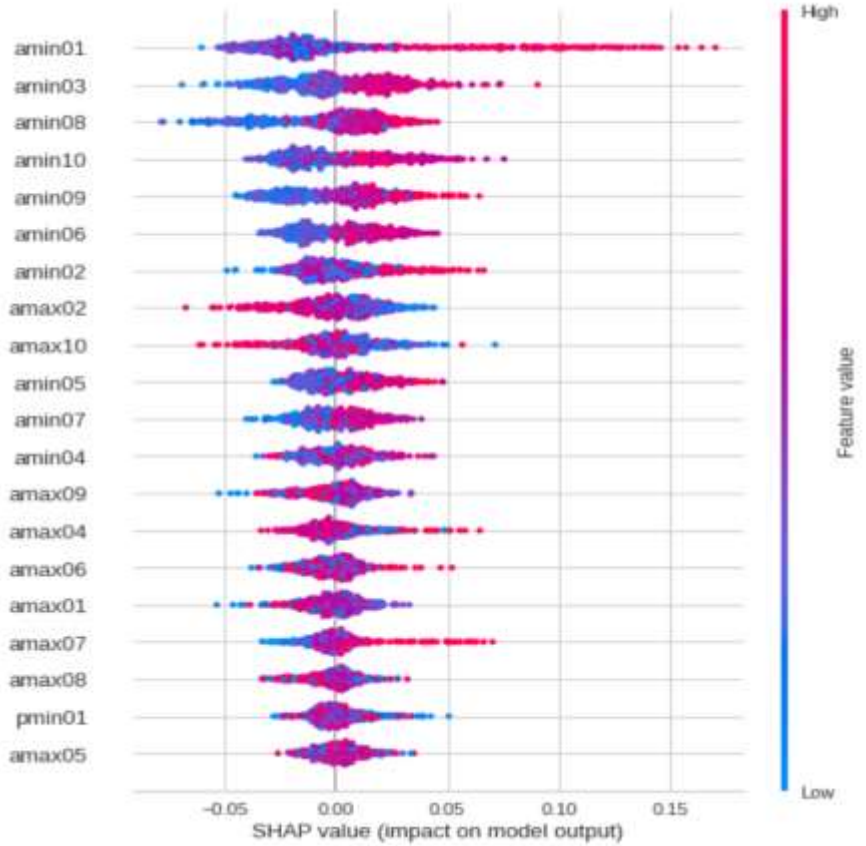


Hynix-act-max-min

	C101	C201	02C1	C2C1	C202
model-ACC	rf	qda	lr	knn	ada
acc	0.7231	0.6167	0.5684	0.5221	0.538
model-AUC	rf	rf	nb	gbc	ada
auc	0.793	0.6531	0.5516	0.5214	0.5067

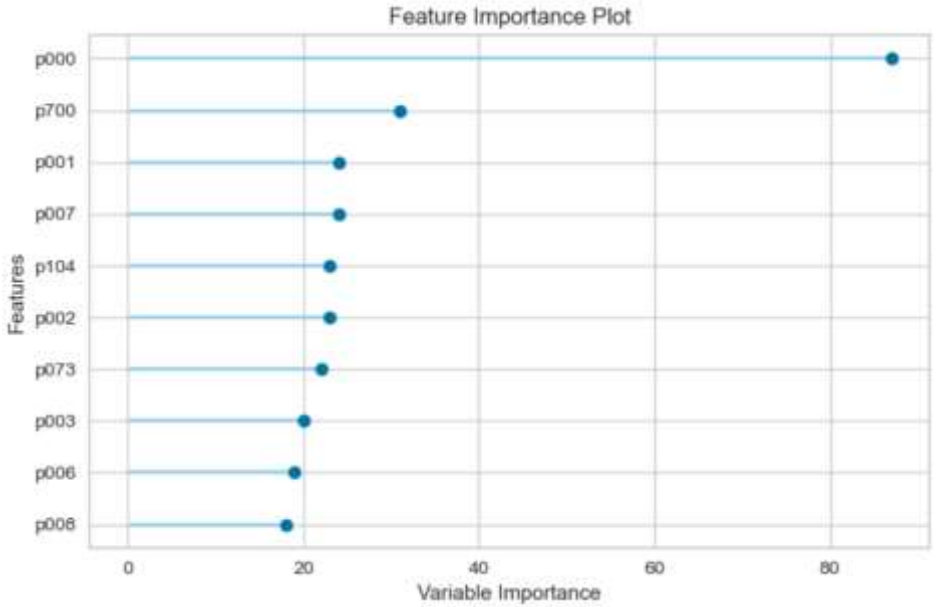


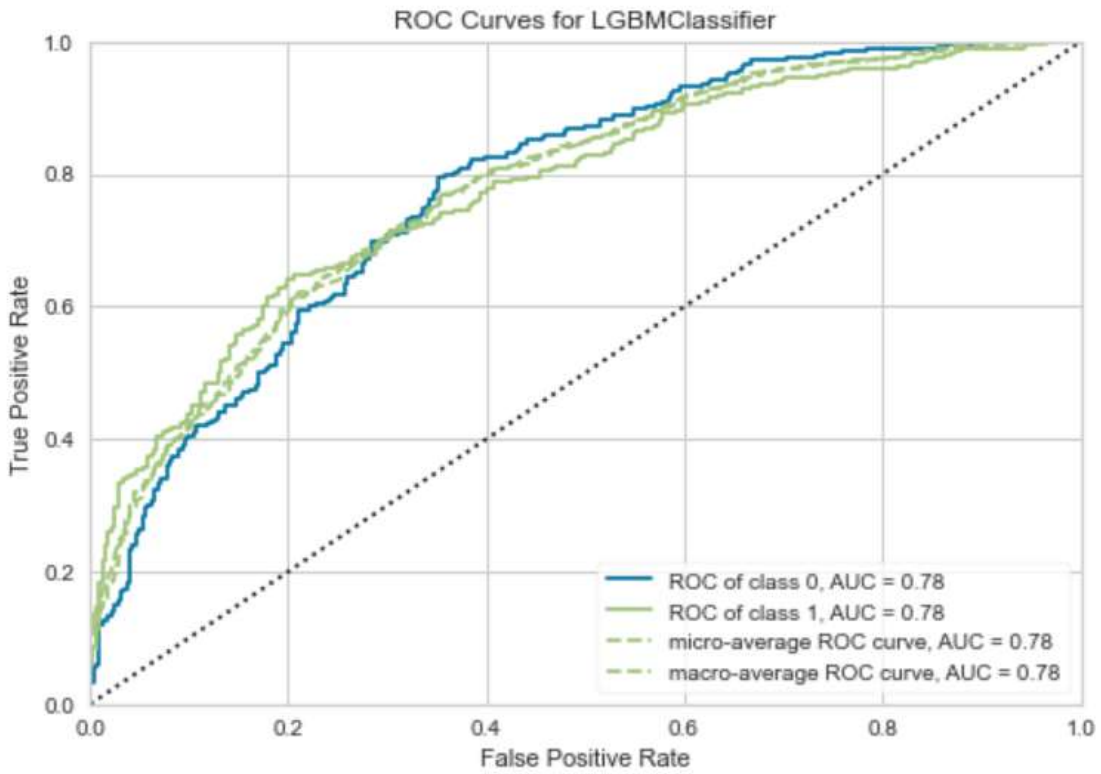


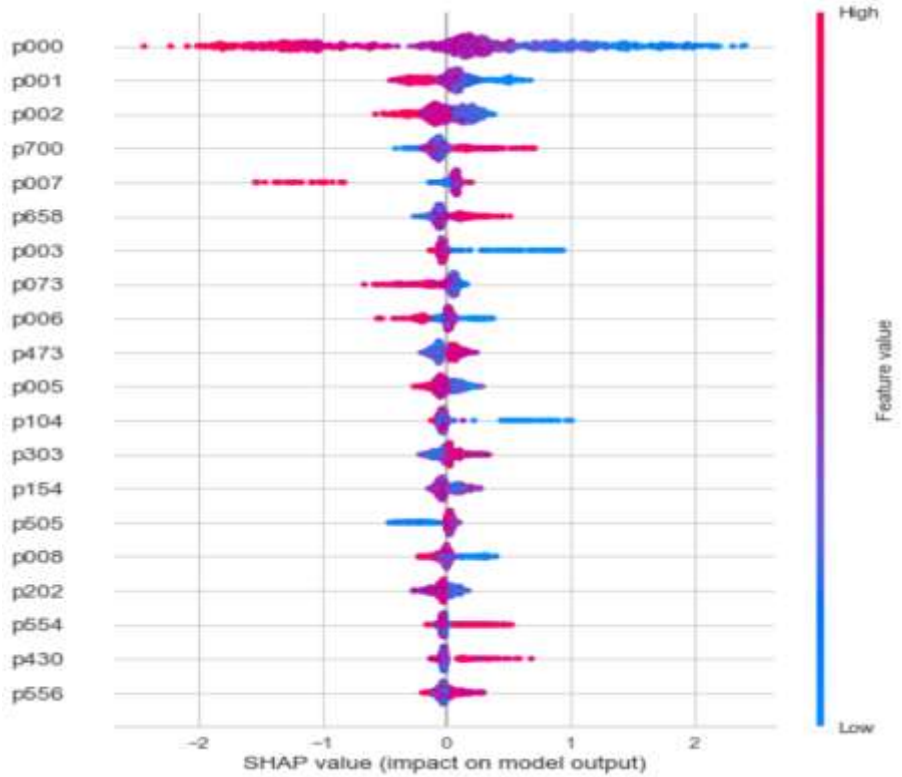


Hynix-prices-701

	C101	C201	O2C1	C2C1	C2O2
model-ACC	gbc	lgbm	qda	lr	qda
acc	0.9537	0.694	0.5671	0.5334	0.5598
model-AUC	lgbm	gbc	lgbm	lr	dt
auc	0.9922	0.7707	0.541	0.5227	0.512

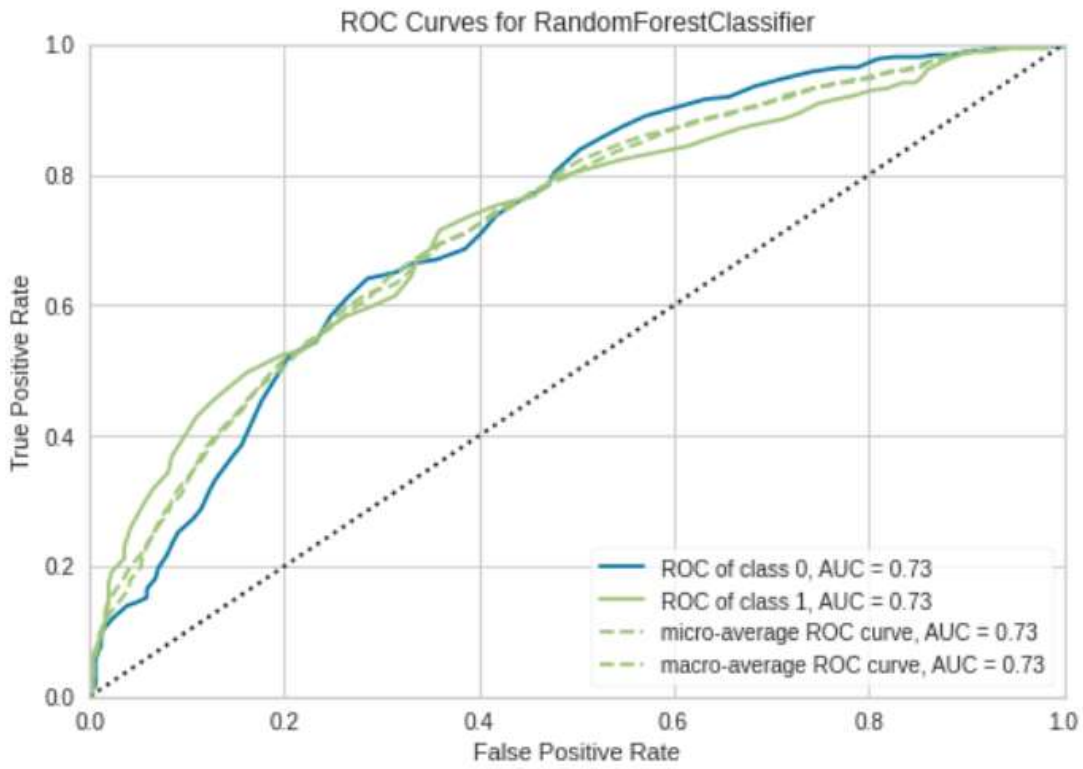


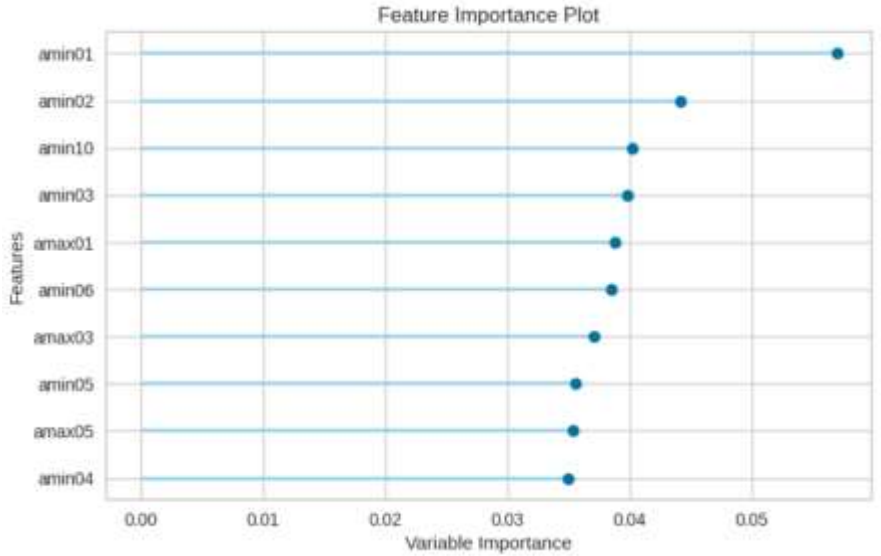


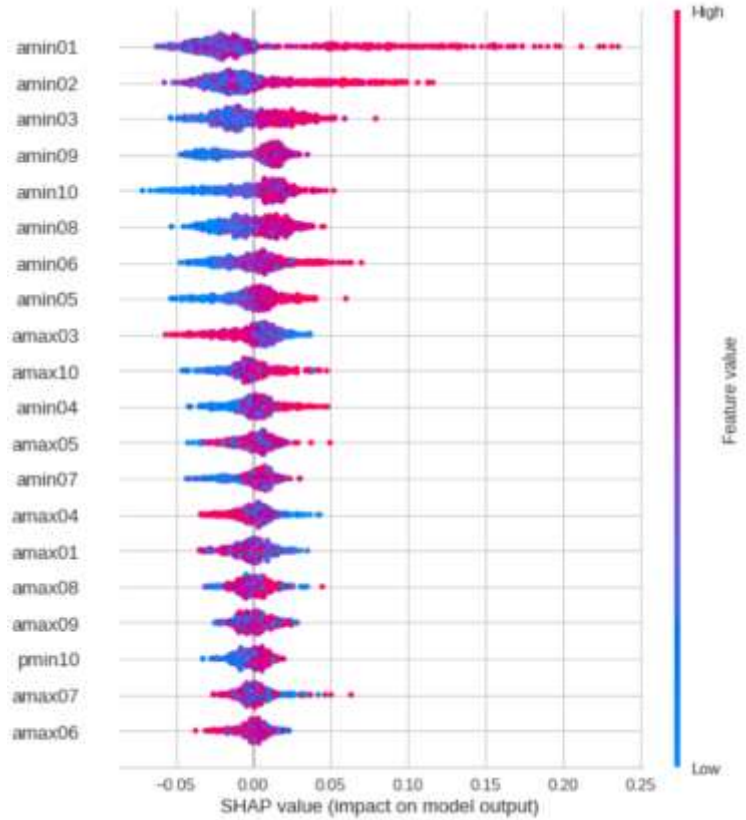


TKco-act-max-min

	C101	C201	02C1	C2C1	C202
model-ACC	rf	rf	et	et	dt
acc	0.6518	0.6226	0.6252	0.5472	0.5314
model-AUC	rf	et	nb	et	et
auc	0.7024	0.6712	0.5361	0.5486	0.5406

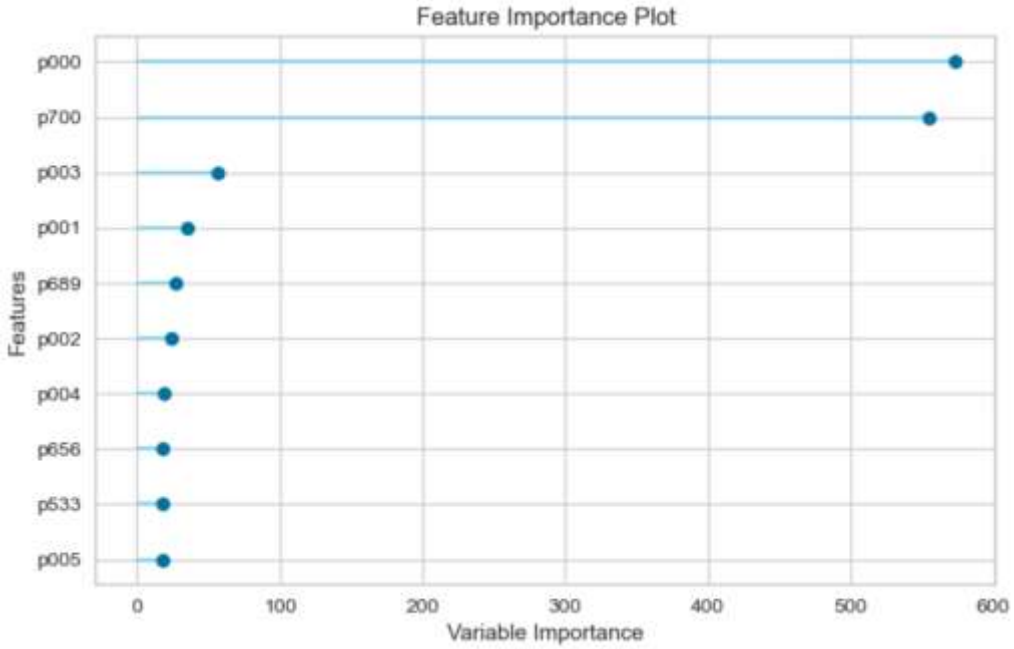


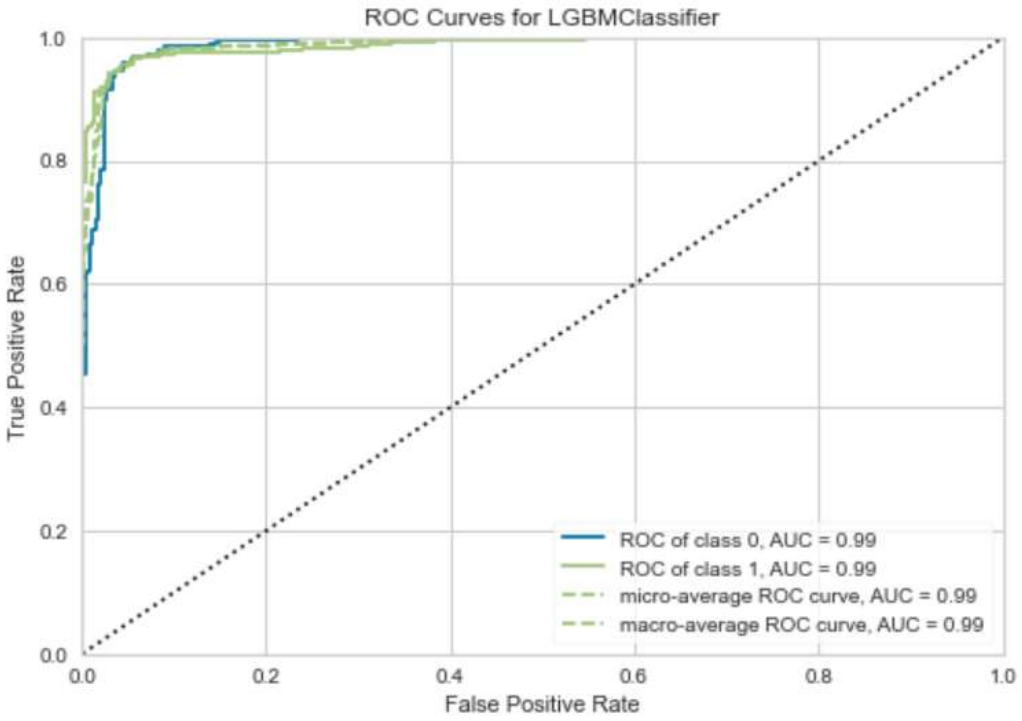


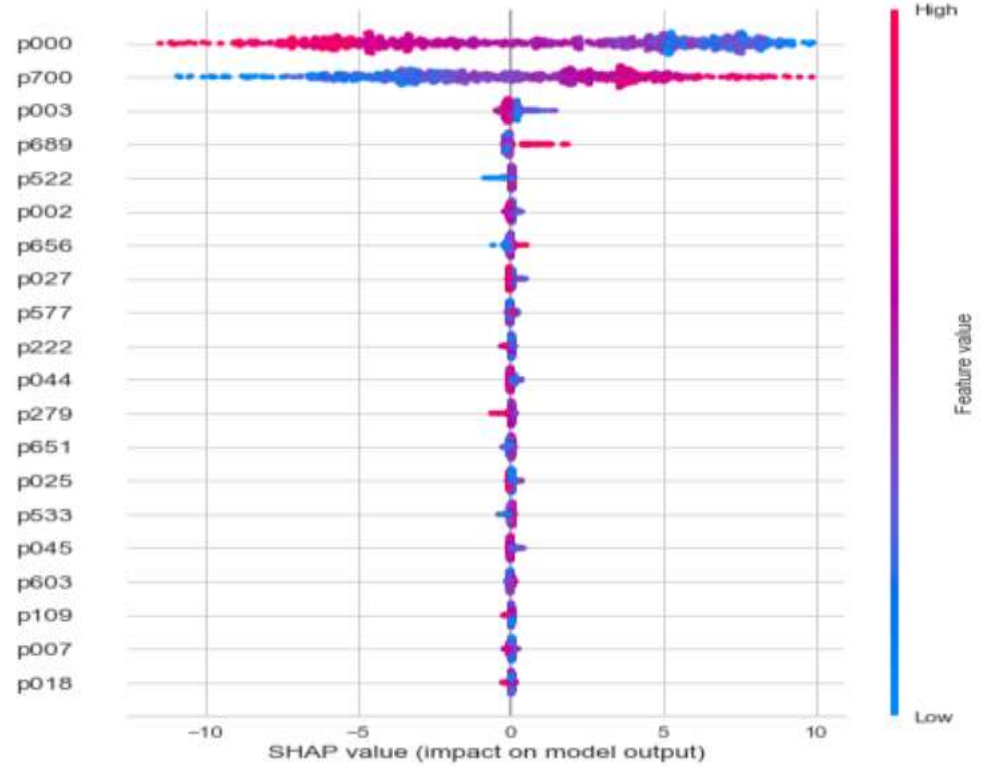


TKco-prices-701

	C101	C201	O2C1	C2C1	C202
model-ACC	gbc	gbc	qda	nb	lda
acc	0.9584	0.7417	0.6266	0.5347	0.5109
model-AUC	lgbm	gbc	gbc	nb	nb
auc	0.991	0.8137	0.5532	0.5239	0.5104

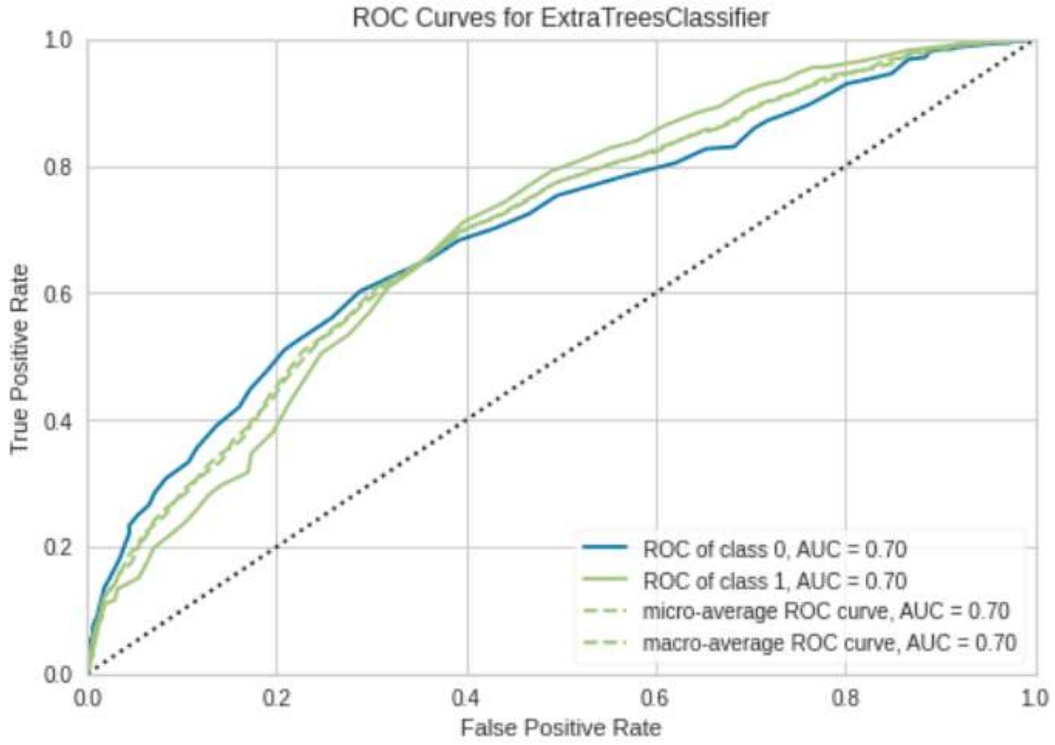


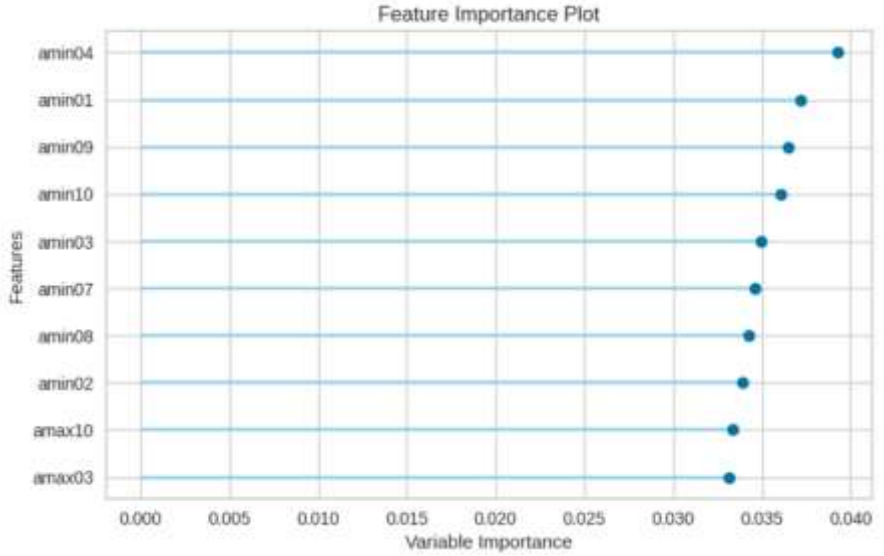


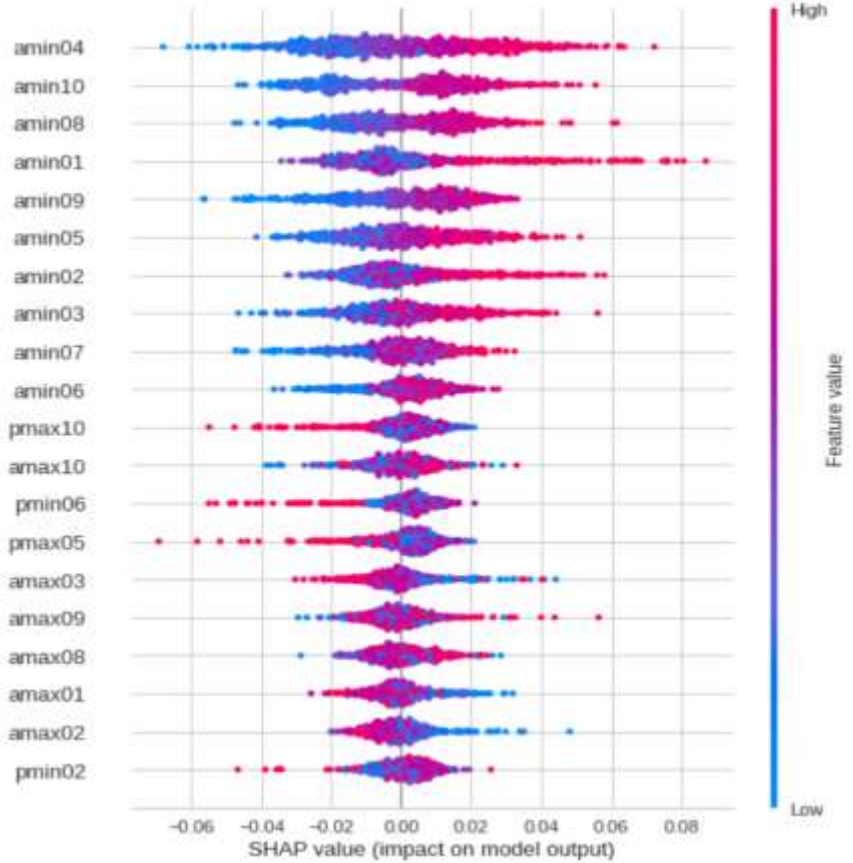


TKco-act-max-min

	C101	C201	02C1	C2C1	C202
model-ACC	rf	rf	et	et	dt
acc	0.6518	0.6226	0.6252	0.5472	0.5314
model-AUC	rf	et	nb	et	et
auc	0.7024	0.6712	0.5361	0.5486	0.5406

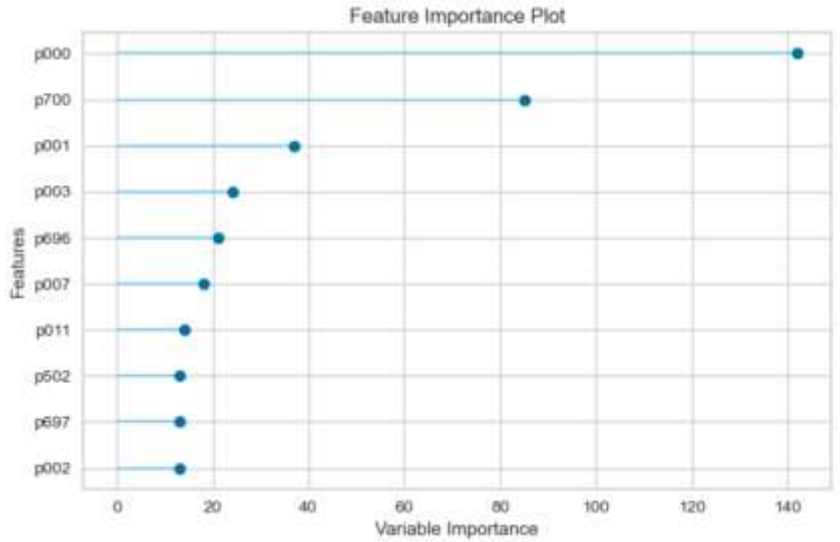


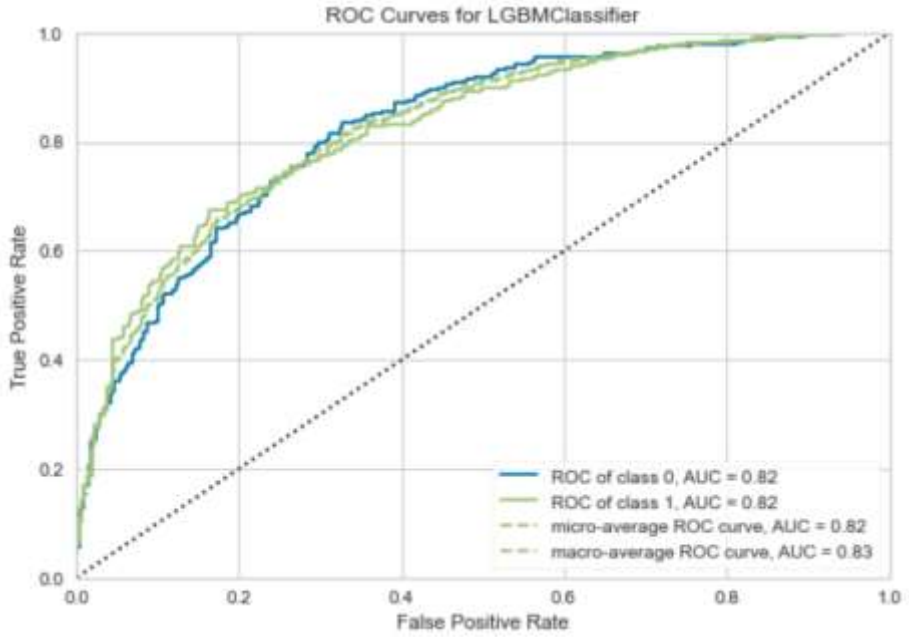


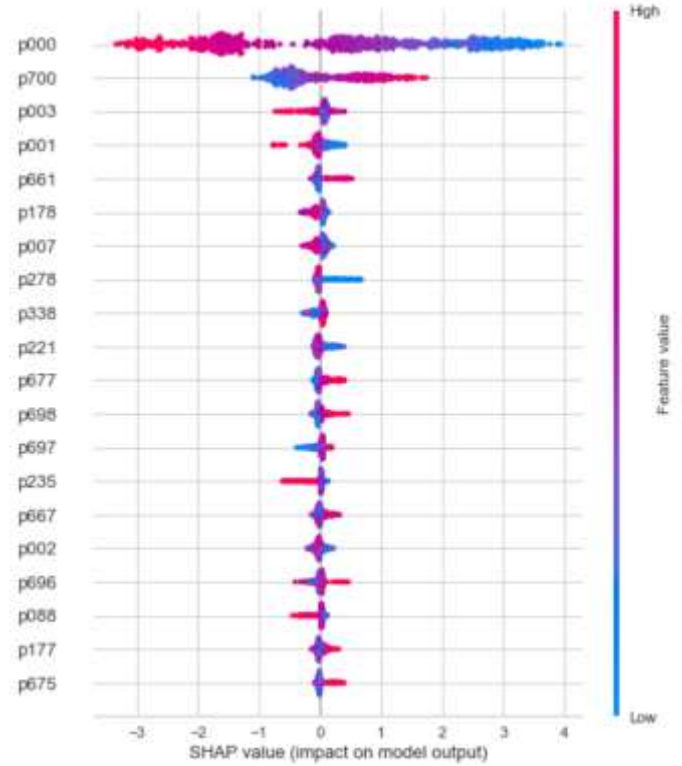


TKco-prices-701

	C1O1	C2O1	O2C1	C2C1	C2O2
model-ACC	gbc	gbc	qda	nb	lda
acc	0.9584	0.7417	0.6266	0.5347	0.5109
model-AUC	lgbm	gbc	gbc	nb	nb
auc	0.991	0.8137	0.5532	0.5239	0.5104







ML : inday prices-OHLC

머신러닝 목표

- 하루 동안 주식을 대표하는 값들(OHLC)이 무엇을 예측할 수 있는가?
  - 'C1O1', 'C2O1', 'O2C1', 'C2C1', 'C2O2'
- 문제점
  - Normalization or rescaling of prices

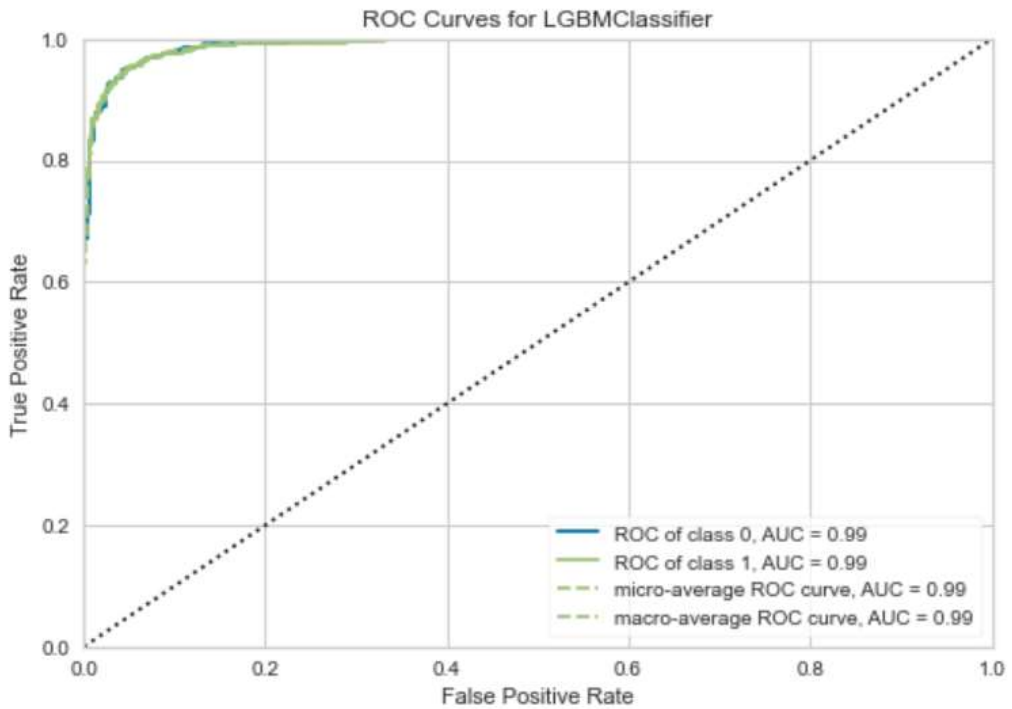
Stock 10 Y

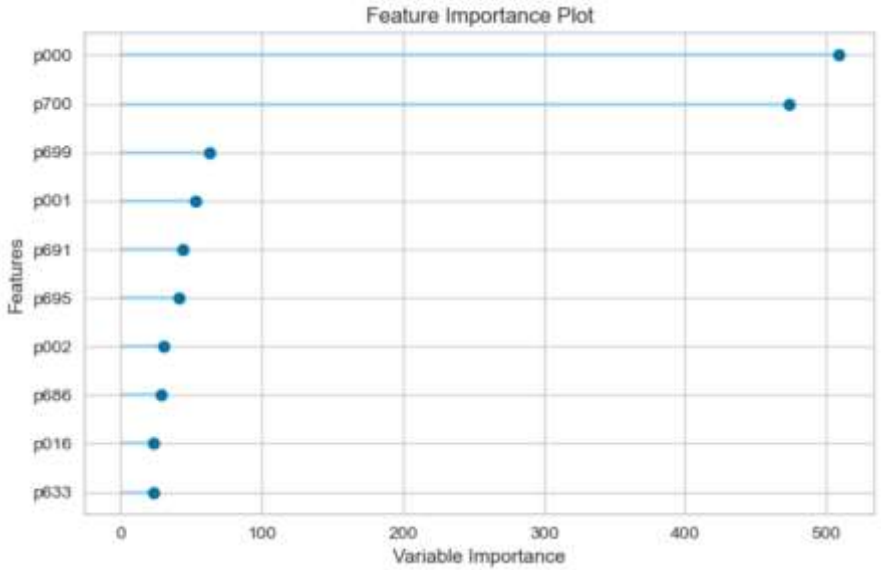
- period
  - 2009-03-23 ~ 2018-05-30

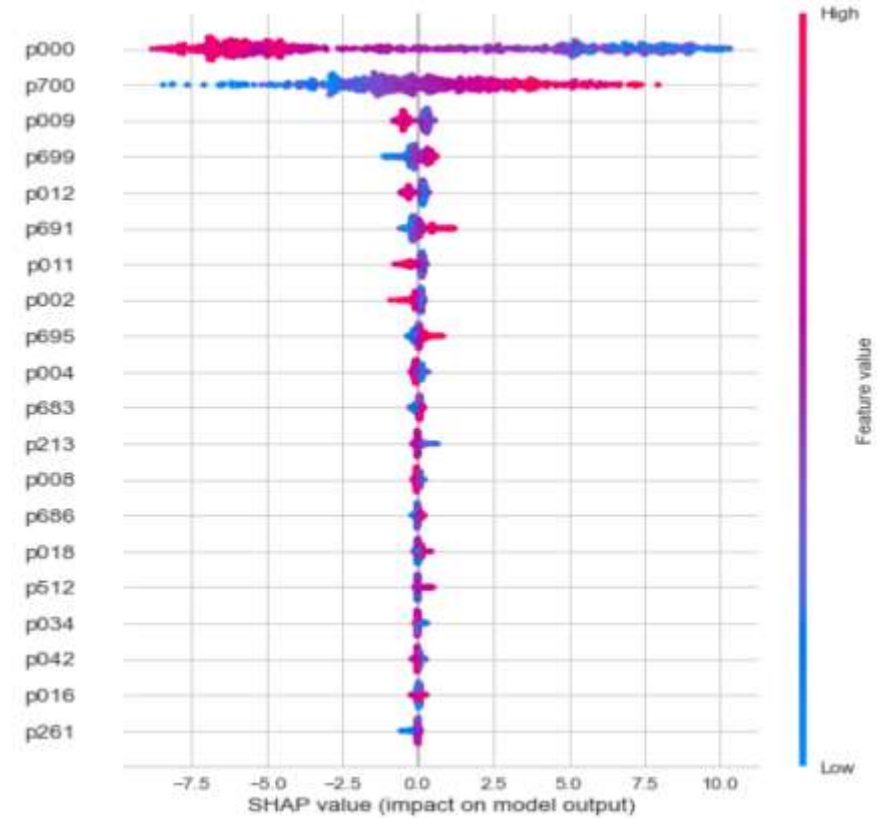
Date	Open	High	Low	Close	Volume	Change	C1O1	C2O1	O2C1	C2C1	C2O2
2009-03-23	7850	8120	7800	8080	8344058	0.049351	1	1	1	1	0
2009-03-24	8240	8260	8010	8180	6652120	0.012376	0	0	0	0	0
2009-03-25	8120	8180	7970	8100	5107740	-0.009780	0	1	1	1	1
2009-03-26	8170	8480	8110	8420	13682048	0.039506	1	1	1	1	0
2009-03-27	8570	9070	8470	8490	16489312	0.008314	0	0	1	0	0

Kia-prices-701

	C101	C201	O2C1	C2C1	C202
model-ACC	lgbm	rf	nb	ridge	qda
acc	0.9524	0.727	0.5439	0.5472	0.5525
model-AUC	lgbm	et	nb	lr	lr
auc	0.9905	0.8037	0.5504	0.5572	0.5232

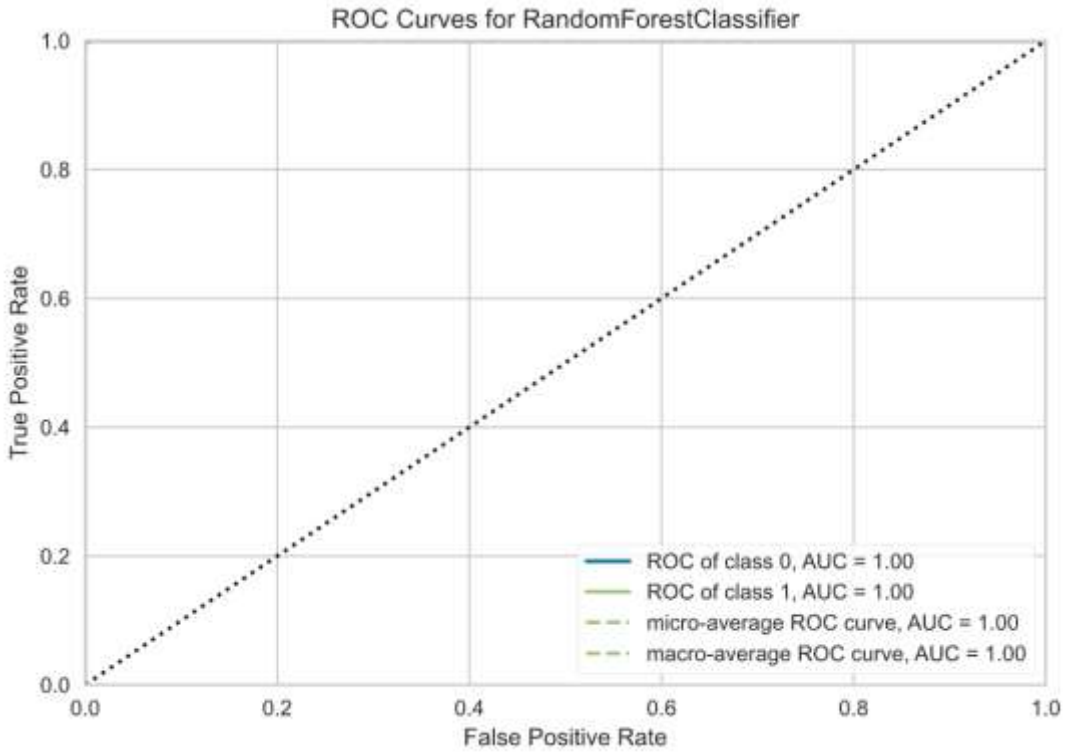


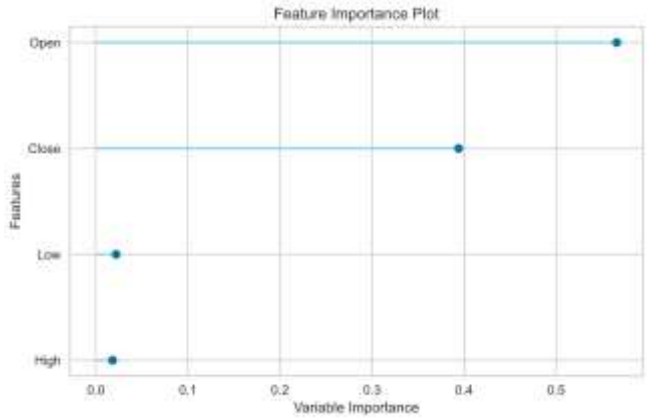


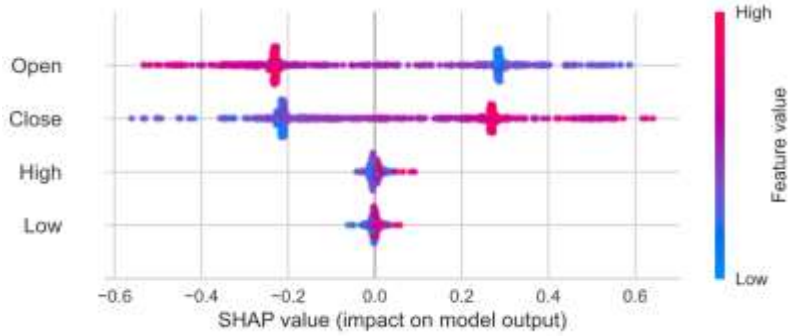


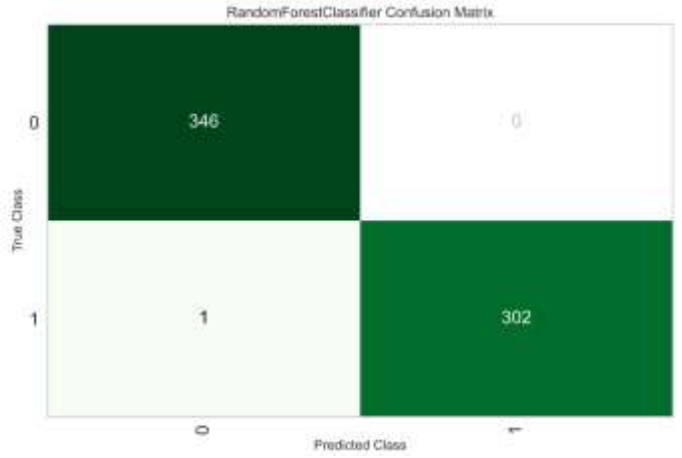
Kia-prices-OHLC

	C1O1	C2O1	O2C1	C2C1	C2O2
model-ACC	et/lr	ridge	ridge	lr	lr
acc	0.9993	0.7436	0.5631	0.5334	0.5585
model-AUC	et/lr	nb	lr	lr	nb
auc	1.0	0.8155	0.5824	0.5431	0.5394



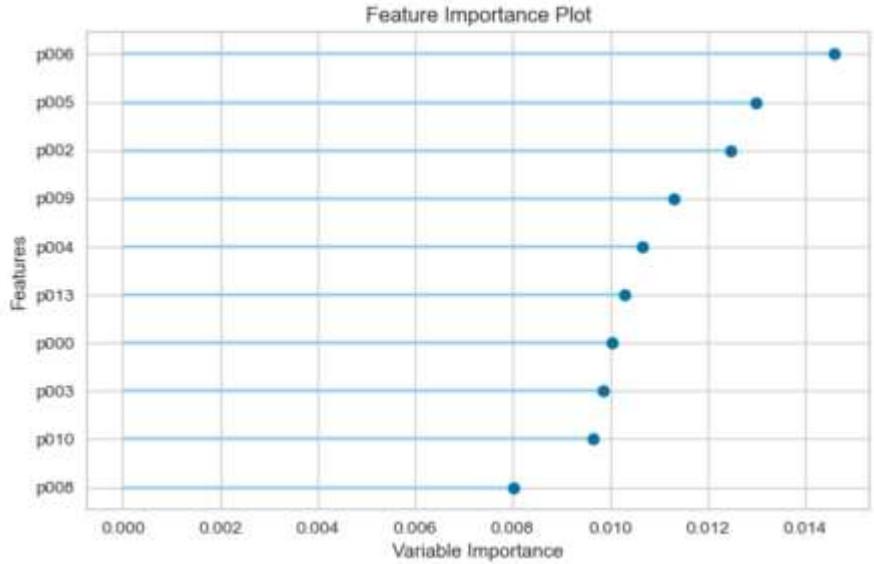


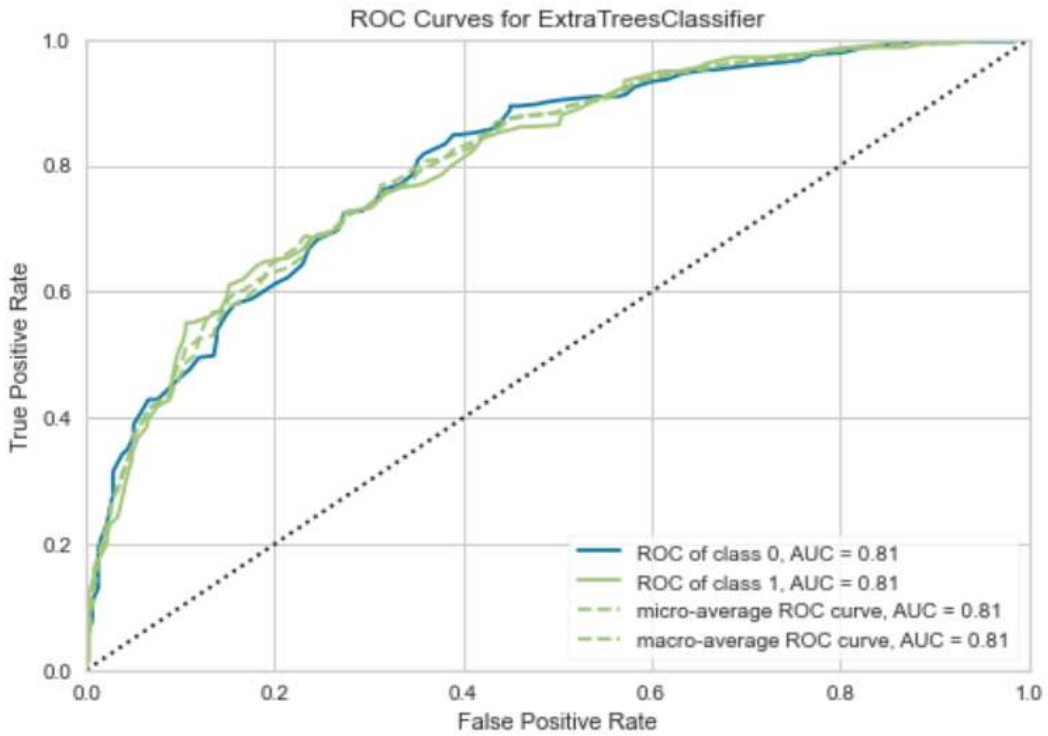


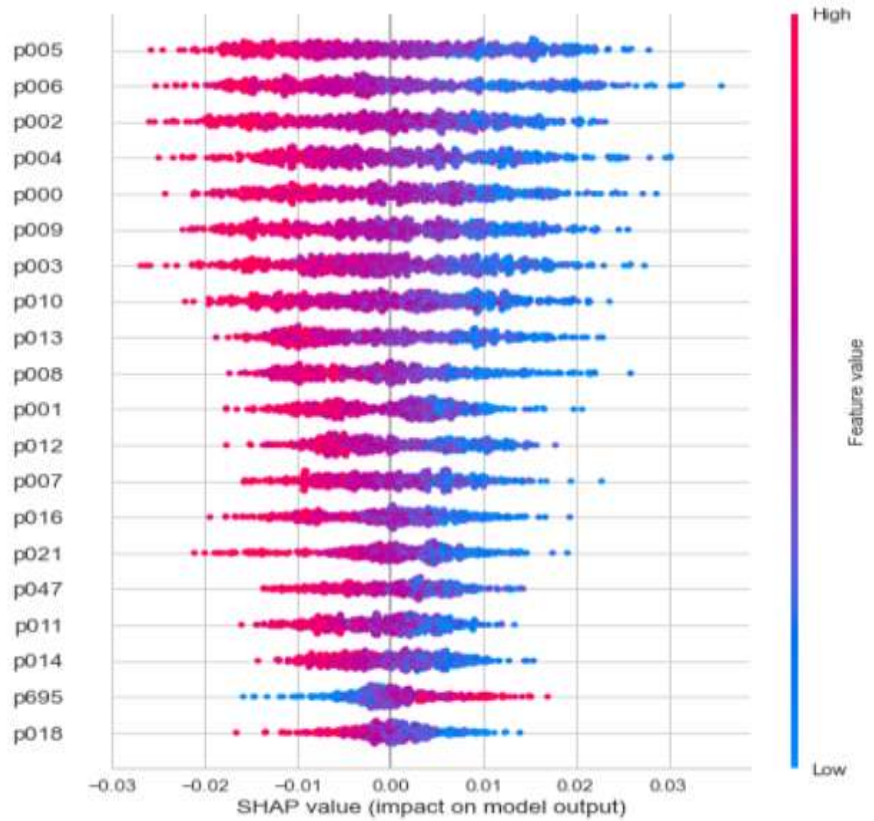


Kia-prices-701

	C1O1	C2O1	O2C1	C2C1	C2O2
model-ACC	lgbm	rf	nb	ridge	qda
acc	0.9524	0.727	0.5439	0.5472	0.5525
model-AUC	lgbm	et	nb	lr	lr
auc	0.9905	0.8037	0.5504	0.5572	0.5232

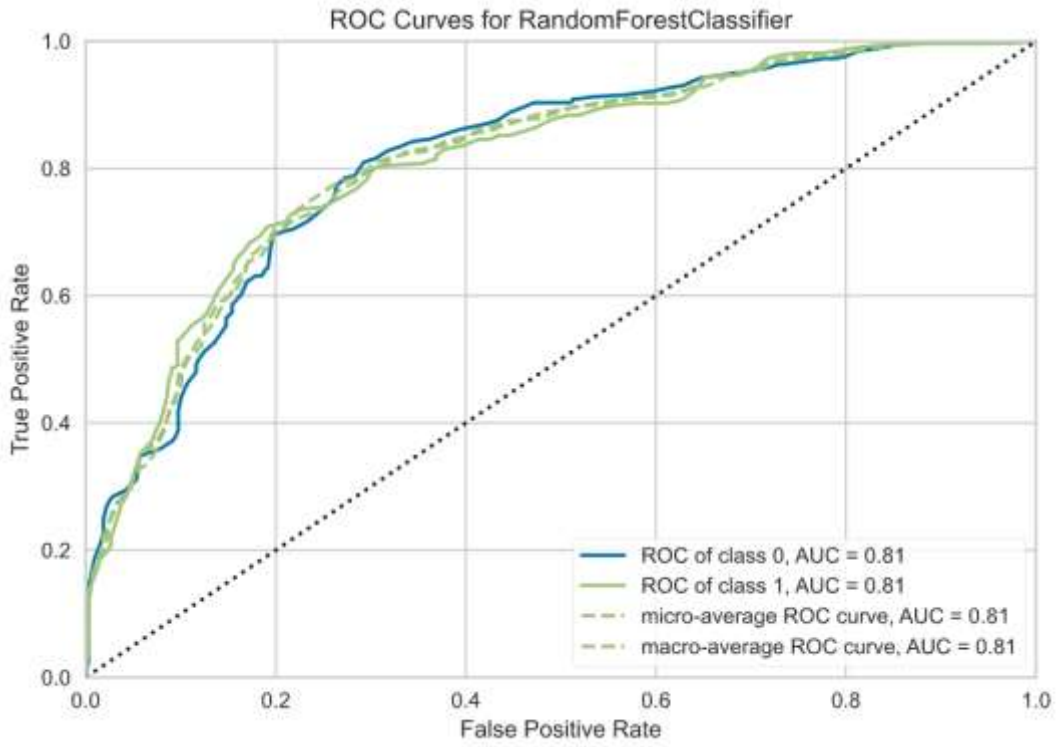


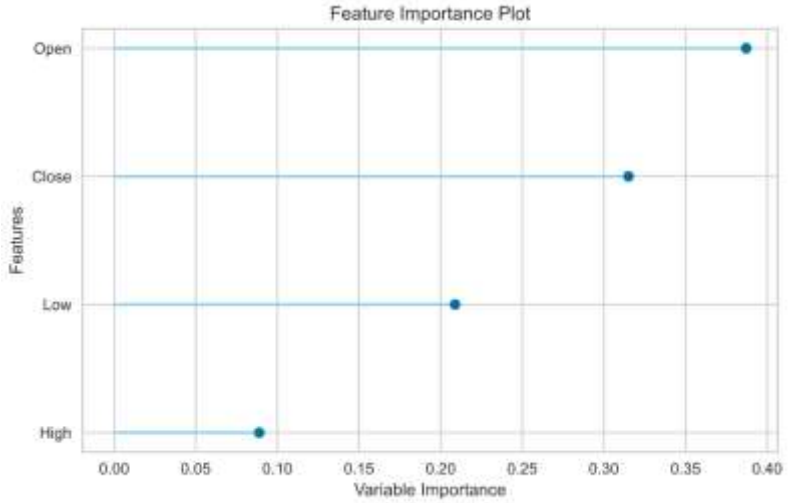


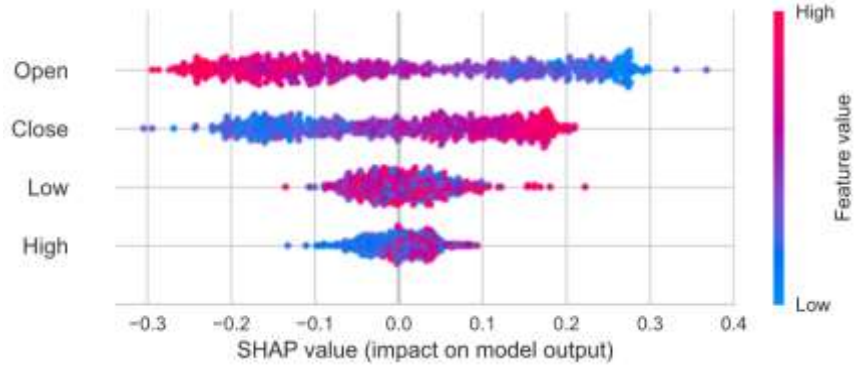


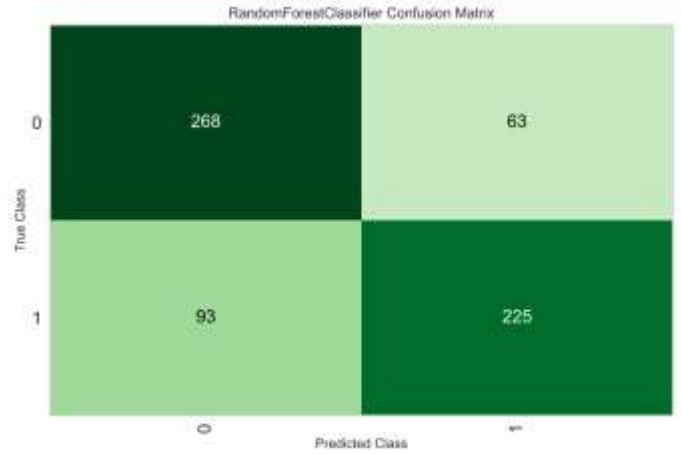
Kia-prices-OHLC

	C1O1	C2O1	O2C1	C2C1	C2O2
model-ACC	et/lr	ridge	ridge	lr	lr
acc	0.9993	0.7436	0.5631	0.5334	0.5585
model-AUC	et/lr	nb	lr	lr	nb
auc	1.0	0.8155	0.5824	0.5431	0.5394









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'

Date	Open	High	Low	Close	Volume	Change	C1O1	O2O1	C2O1	O2C1	C2C1	C2O2
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