Order Book Strategy.

When a large amount of limit buy or sell orders are placed at the same price level, it constructs a wall that limits price movement. The price is restricted from moving further down during a buy wall since traders would want to sell for the highest price. During a sell wall, the price is halted from moving up since bids would favor buying the dip.

Addresses controlling large amounts of capital, also known as whales, can disrupt the natural flow of trade, creating intentional sell walls to keep the prices from rising while building a short position, and buy walls to keep prices from falling when betting long.

So we have to find the whales and the walls in the orderbook.

Market Depth Strategy.

Besides showing the highest and lowest bid and ask prices of all the market players involved, this data also shows the number of shares they are trading at that price point.

This helps traders map upcoming and dying trends in a market to sharpen their investment strategies and improve their portfolio performance.

So we have to introduce the AI/ML to the Market Depth so that we can predict the trend.

This prediction is absolutely short-term prediction.

of course, we have to implement the weight on the prediction.

Price History Strategy.

We can get the amplitude from the price history.

The amplitude will control the distance between grids.

Smart Grid Algorithm

We won't use the pure grid algorithm.

First, we will control the lowest and highest value of gird with the walls from Orderbook.

And we won't split the grids with same distance.

We will split the grids with variable distance from the amplitude.

Then we will place buy&sell order using short-term prediction.

In other words, to reduce the ristk, we will execute market buy order and place limit sell order when the prediction is rising and vice versa.