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# Predicting 'Stonks'

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# Overview

## → Data Understanding

- ◆ Dow Jones Stock Index

## → Task

- ◆ Generate a predictive model



# 1. The idea

- How do we predict future stocks accurately?
  - ◆ Based on previous closing prices
- We focused on one equity CSCO, aka Cisco Systems

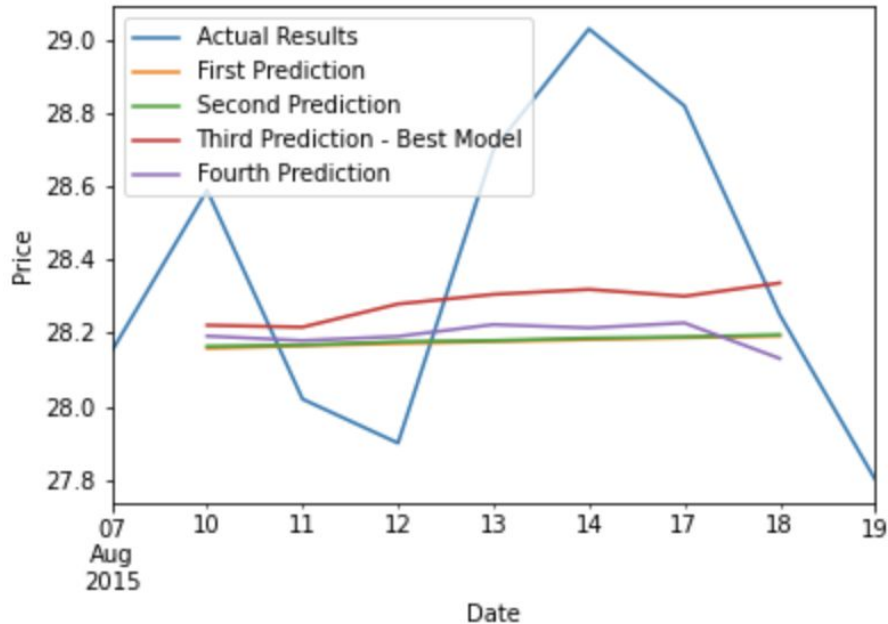



## 2. Business Problem

- When to buy and sell the stock?
- Did you make the most money?



# Our Model



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- Various models performed similarly
  - Results in winning trade



# Winning Trade

- Bought 17shs outright (8/7/2015): 28.15
- Sold (8/18/2015): 28.33
- Fees:  $\$0.000119 * 17 = 0.002$
- Profit: \$3.06 or 0.61% ROI

# Buzz on the Street

**"This is the best model  
since sliced bread"**

- Pogfish

"Can't wait to get new  
headphones using this  
model to make fast cash!!"

- Colin

"Does this model work on  
\$GME?"

- DeepFuckingValue



## 4. Closing

### → Thoughts?

- ◆ Model too computationally expensive for daily use
- ◆ Good for short tenor trades ie. 5-10 trades

### → What's next?

- ◆ Further optimize/test against additional weeks
- ◆ Look into LSTM/other ML models





**Thank you!**

**Any questions?**

Contact us:



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