The problem can be described as a two-step approach:

- First creating a model to predict the price of the trade
    - Real-time predictions + production usability
    - Use the model to predict
- Based on the prediction take actions with a trading strategy
    - Define entry and exit thresholds and play with it
    - Use the strategy to maximize the profit based on the predictions

Considerations:

- Real-time recommendation + production:
    - That makes us use a predictive model
        - Certainly, a time-series model to incorporate the temporal features
        - Time-window matters
            - Tried different values, the best was around 2 hours (120 minutes
    - Additional features required as input features
        - Probably in this problem, hour, weekday also matters
            - A step for features extraction
                - Week Day
                - Hour
        - Optional step for data normalization
- Trading strategy
    - As simple as having entry and exit thresholds
        - Best results with 1.27 as entry and 1.17 as the exit thresholds
            - 0.16
    - Applied the constraint
        - Min = 30 min
        - Max = 60 min