Good day sir,

**USING A CNN FOR FINANCIAL TIME SERIES PREDICTION**

If you can recall sir, you asked me to do a write-up explaining what I was trying to do for my final year project before you travel.

What I would like to do is majorly research-based. I am attempting to train a Keras model that can be used to predict the price direction of major currency pairs using past currency prices and some built-in indicators and oscillators (e.g moving averages, average true ranges, Fibonacci retracement, etc.) which can be found on most trading platforms. The major currency pairs are,

* EUR/USD (European Euro against US Dollar)
* GBP/USD (Great Britain Pound against US Dollar)
* USD/JPY (US Dollar against Japanese Yen)
* AUD/USD (Australian Dollar against US Dollar)
* EUR/GBP (European Euro against Great Britain Pound)
* USD/CAD (US Dollar against Canadian Dollar)
* USD/CHF (US Dollar against Swiss Franc)
* NZD/CHF (New Zealand Dollar Against Swiss Franc)
* USD/CNY (US Dollar against Chinese Yuan)
* USD/HKD (US Dollar against Hong Kong Dollar)

My aim sir is to use a convolutional neural network to perform this price prediction. Your input on the quality of this project topic would be greatly appreciated, sir.

Thank You,

Samir Salihu-Lukman.