Analytics GC
H9 - Shivam Modi

Significance of y.

The dependent variable y here denotes that index that determines whether the percentage change of Closing and Opening will be positive or in short say whether it would be profitable to buy the stock the next day so that at the end of the day, the stock is in the profit margin. This is generally used in intra-day trading.

This is my own report work on crypto-currency which I did in my previous internship, where I built a model that predicts which crypto among the given ones would be most profitable to invest in. You can click on the link here:
https://drive.google.com/file/d/1Kdr0neRxjEEdPQROC9Jd9Ks5OXTImysO/view?usp=sharing
I would suggest you go through my work to get more understanding of my approach as you'll find most of my explanations here. I think already doing such a project helped me and thus doesn't require much explanation from my side.

So, this is something I would cite as my sole reference.

Approach:

So, basically, the concept behind this which gave me 95% accuracy is as I mentioned earlier, the Close/Open > 1 suggesting profit in stock would have 1 as a dependent variable on the previous index else 0.
So, I preprocessed the model such that the actual target and Close/Open can be matched to the same index, trained it on the logistic regression model and Neural Networks as well. This was used by me to predict the test cases. For the last test case left in such case, I used the normal Logistic Regression model from a notebook trained without preprocessing having 54% accuracy and added it to the final submission.

The majority of Observations and Experiments can be seen here in this notebook, so as a part of this presentation, please go through it for more insights:
https://colab.research.google.com/drive/1wWHF5aZjLvabTUYCoe8dYzgFIDfVUJY4?usp=sharing