Benchmark = 12.6

5m data set from april 2k19

1 layer LSTM after 1 epoch on 0.8 validation, 0.7 test split = 630

2 layer LSTM after 1 epoch on 0.8 validation, 0.7 test split = 45

2 layer LSTM after 1 epoch on 0.8 validation, 0.7 test split = 113

##### chose 2 layer lstm on 0.8 validation, 0.7 test split

Result after 20 epochs = 16

After 25 epochs = 32

### 3 layer lstm

~~Stops improving on validation set after like 5 epochs~~ it does a little bit

After 10 = 14

After 15 = 152

######### AFTER ADDING VOLUME

2 layer lstm 20 epochs = 11.7 – saved as model 2

3 layer lstm 10 epochs = 14.2 – saved as model 3

### 1h bars

Using transfer learning from Model2

Mse:

0 - 99.96

1 - 104

2 - 100

3 - 98

5 - 96

vs

0 to 5 - 93 - saved as model4v1

5 to 10 - 90 - saved as model4v2