**Notes taken on meetings outlining thoughts and plans**

**14/2/24**

**A graph paper with writing on it

Description automatically generated**

**21/2/24**

A paper with writing on it

Description automatically generated

**28/2/24**

* Next step – AWS
  + How to keep track of the day in the model
* Use seasonality in ARIMA
* Model selection for ARIMA
* Research ARIMA and LSTM
  + Model Selection
  + Hyper Parameter selection
* Navigating the Github
  + The cleaning files rely on the file path so any adjustments to structure need noting but would be good
  + Commenting on issues
* Changing the file path of the code to allow for the running of code in AWS

Meet on weekend

**3/2/24**

* The first ARIMA model and research
* Processing time as a variable
  + Model on seconds since start
  + Consider when the market is “off” – indicator variables
  + Just omit the blank space where nobody is trading (this one)
* Next steps
  + Process data so is continuous from day to day
  + Research on trading strategies – feature selection based on what is ideal
  + Continue with AWS
  + Presentation consideration:
    - ARIMAX/SARIMA + maths
    - LTSM
* Meet Monday

**7/2/24**

* FORMATIVE presentation
* Important part for the presentation is trading strategies and running first models on processed data (hopefully)
* Pres info
  + Expected to have done data processing and exploration
  + 3-4 slides, maybe on
    - Data sources
    - Progress
    - Plans
    - Challenges
  + Everyone needs to participate
  + With **problem owners** *(Audience)*
  + Schedule on BB
  + Submit presentation before Weds
  + Show up at 9am, ADA Lovelace SM2
  + Content/delivery/design
  + Presentation needs to flow
  + Academic audience
    - Don’t need to explain concepts
  + Have a story
  + Need outcomes/takeaway
* 22/3/24 optional report
* To do:
  + Theo to write code to run
  + Tanmay runs the code on AWS
  + Chun-yu writes concatenating code
  + EDA Focus
  + Update python code
  + Bid Ask Spread
  + Use Dave’s research

**11-12/3/24**

* Struggling with AWS
* Processing files on the machines
* Processing one file each overnight
* Filtered files have been processed overnight up until 9/1/25
* Initial visualisations using scatter plots and bid ask spreads
  + Find out about distributions
  + Draw some conclusions
  + Ready to present
* Powerpoint is coming along and will need editing

Finishing presentation

A white grid paper with writing on it

Description automatically generated