Why 3 Models?
Currently we are checking on which model is best for predicting.
Reason for using Simple Regression Model is to set a benchmark for accuracy and check the impact of time here.

Ranking will be given using the previous day Post Market Data and Current Day Pre market data.
Therefore until we collect the current day pre market data we have to collect data till 9.00 am IST.

Then stay about several hours until data is collected for the day. Currently start inferencing process after 11.30am. This has two reasons.

1. When predicting for stock price values within the day we have to let the features of the day to stabilized for the day. We need reliable indicators for predicting within the day.
2. Market beginning is highly unpredictable. Let the market stabilize for sometime.

Input Data
1. Pre Market Data 2. Post Market Data 3. 4.

Ranking Criteria Prediction Model
1. Simple Regression Model 2. LSTM Model 3. Transformer Model

Output
Difference Between High and Low during the day Using this Data we are creating a rank for the selected Stocks. These selected stocks will be used for trading within that day.

Initiate Project

Input Data
Spread Volume Imbalance VWAP Volume Profile DOM(Depth of Market)

Time Series Prediction Module
For this part we can use the knowledge from the previous plan. We are still planning to proceed further with the Hybrid LSTM Transformer Model. Need to check for the accuracy.

Output
Buy/Sell/ Do Nothing Decision for Timesteps