

We have not checked for autocorrelation of the returns, which would have increased the predictability of the algorithm. Try that on your own by shifting the returns column by 1 and passing it as feature set. The result would look like this:



Although the improvement from 3.4 to 3.49 is not much, it is still a good feature to have.

Please note that the code will best run with Python 2.7

Next Step

Learn the application of Machine Learning in Forex markets. [Click here](#) to know how to use start with historical data (stock price/forex data) and add indicators to build a model in R/Python/Java. Then select the right Machine learning algorithm to make the predictions.

Update

We have noticed that some users are facing challenges while downloading the market data from Yahoo and Google Finance platforms. In case you are looking for an alternative source for market data, you can use [Quandl](#) for the same.

Download Data Files

- Python_3