**Meeting Minutes – Captone Project – Stock Forecast**

**Location:** Zoom meeting

**Date:** November 10, 2023

**Time:** 5 pm to 6 pm

**Attendance:**

* Yew-Wei Lim
* Albert Wong
* Diana Ortiz
* Andrés Viloria

**Discussion:**

* The team mentioned the inclusion of a folder containing documentation for the capstone project, which included a PDF file with the necessary information for extracting data from Yahoo Finance to obtain the final data frame used for training different models.
* The team shown data quality document, exploring the variables of the dataset, and providing explanations for each variable's meaning, exploratory data analysis.
* The team mentioned that for the current week, they planned to focus on hyperparameter tuning for XGBoost, the first model selected for this process.
  + Results from previous model comparisons were discussed, specifically changes made to the max depth and the number of estimators.
  + The team explained that they decided to focus on changing these two hyperparameters, as they were found to be crucial for the model's performance.
  + The impact of changing the max depth on the metrics and training time was analyzed, and it was concluded that increasing the max depth led to decreased metrics but also increased training time.
  + The team presented the results of changing the number of estimators while keeping the max depth constant. They found that the metrics remained mostly the same, except for the mean training time.
  + Randomness in the models' performance was observed, which could be attributed to variations in filling out the table at different times or using different resources across sessions.
* It was discussed not focus on the hyperparameter but on filling out the original model comparison for random forest.
* Further instructions and activities will be discussed with Yew-Wei Lim.



**Action Items:**

* Send data frame to albert and documentation (done).
* Send latest version layout of model comparison excel file to Yew-Wei Lim to confirm the way how the results will be presented in the article. (done)
* Provide the information require by the team in France.
* Revise the way how the code computes the metrics of the portfolio.
* Complete the metrics of random forest for the complete portfolio.