Model I/O

$input -> Absolute path of tickdata file e.g. `./input/tickdata_20220805.csv`
$output -> Absolute path of ordertime file e.g. `./output/ordertime_20220805.csv`

Model Training

1. Import **multiple** original `tickdata_yyyymmdd.csv` files
2. Use `engineer.py` to engineer and consolidate features for model into `trainDATA.csv`
3. Use `train.py` to train model and save model into `model.pkl`

Model Testing

1. Import **single** original `tickdata_yyyymmdd.csv` file
2. Use `engineer.py` to engineer and consolidate features for model into `test_yyyymmdd.csv`
3. Use `run.sh` to call predict.py to predict ordertime and save ordertime into `ordertime_yyyymmdd.csv`
4. Use `test.py` to evaluate model performance
5. Save earnings into `earning_yyyymmdd.txt`

File Structure

File structure will be as follows

```
v1/
├── train/
│   ├── original_training_files/
│   │   ├── tickdata_20220805.csv
│   │   ├── tickdata_20220807.csv
│   │   └── tickdata_20220808.csv
│   ├── traindata.csv
│   └── train.py
├── test/
│   ├── run.sh
│   ├── test.py
│   ├── test_20220910/
│   │   ├── tickdata_20220910.csv
│   │   ├── testdata_20220910.csv
│   │   ├── ordertime_20220910.csv
│   │   └── earning_20220910.txt
│   └── test_20221010/
│       ├── tickdata_20221010.csv
│       ├── testdata_20221010.csv
```

```
│       ├── ordertime_20221010.csv
│       └── earning_20221010.txt
├── engineer.py
└── model.pkl
```