Project Proposal: Short Term Price Prediction

Background

Regression problem dealing with predictive modeling of digital asset price time series. Use financial indicators and other relevant features to predict price at a fixed time interval in the future.

Objectives

- Develop a predictive model for price of one of the major digital asset pairs
- Experiment with various classical or deep learning ML models
- Create a structured ML/Data Science project workflow

Dataset

- One year worth of 3-hour candles (Open, High, Low, Close, Volume)

Timeframe

	Task	Start and End Dates
Phase One	- Literature review & Exploratory statistics - Basic plotting and data visualization	…
Phase Two	- Feature engineering - Continue plotting and data visualization	…
Phase Three	- Implement & test models	…
Phase Four	- Final optimizations	
Phase Five	- Develop basic report of results and relevance to business value	…

Key Stakeholders

TBD	Data Scientist
Amit Shavit	Product Manager / Mentor
Vlad Arialin / Vincent Haeger	Assist with research, data structuring and feature engineering

Monitoring and Evaluation

Weekly or bi-weekly update meetings will be arranged with Consilium management and the student team. These meetings will cover progress made towards the goals outlined above, as well as attempt to address any major roadblocks the student is facing. Senior technical staff from Consilium will be made available upon request, barring any other major developments that week. Meetings may take place remotely or in-person.