

Please find 2 csv files in the folder named “BTC.csv” and “NVDA.csv”.

These csv files include each securities historical data, which includes the time at which each data point (Bar) was observed at, and each Bar is described by its Open, High, Low, Close price along with its Volume and Dollar Volume. Then the following columns, pctGain/Loss and classification_target are the targets you are trying to learn with your model.

Your goal is to train a machine learning model using both the csv files that has learnt the targets for the securities. (essentially joining both the datasets after appropriate preprocessing and making a single model that generalizes over both the datasets).

You can develop some other features using the O,H,L,C,V,DV columns that you think will help in your models learning.

Your deliverable will be a jupyter notebook in which you read in the datasets and use your machine learning modeling and data science skills to use the data and end up with a suitable machine learning model that you are happy with.

The reason for this exercise is to evaluate your thought process and how you tackle a given machine learning problem.

When you are done with the notebook, please either email it to me at iyad@greencanvaspartners.com or you may also send it via whatsapp. We will then schedule a call in which you can explain your thought process.