Month:	Project week:	Days	Pilot testing:	Main step:	Substeps:	Deadlines:	What I should have decided:	Thesis (I will each week spend some hours on writing):
January	2	22 - 26		Individual plan	Complete individual plan.	Send individual plan to supervisor at KTH.		Related work
	3	29 - 2		Feature Engineering (and start experimenting with model creation)	Literature review, create transforming methods (from order book data to vectors).	Get an OK on individual plan from examiner.		
February	4	5 - 9	Experimenting with data preprocessing and feature selection.				The length of a subsequence, and what one time step is.	
	5	12 - 16	Model benchmarking: Implement a first version of the transformer autoencoder and one-class classifiers. Train them with a subset of the final data.				Which features that should be used to describe the limit order book at one time step. (Can be adapted later if I have time)	Background
	6	19 - 23	Parameter tuning: Experiment with different autoencoder architectures.	Model creation and training	Create and train the main ML model. Create a temporary test set to see if the model seem to work.		If the computational power on my computer is not enough to train a Transformer autoencoder, latest at this stage come up with an alternative.	
	7	26 - 1	Parameter tuning: Experiment with different parameters for the chosen one-class classifiers.					Background and method
March	8	4 - 8	Feature Engineering: Experiment with different features and different dimensionality reduction techniques on the created models.		Start variying the dimension reduction and the one-class classifier			
	9	11 - 15	Generalization: Test the transforming methods and first versions of models on data from other days and/or stocks.		Continue experimenting with the models			
	10	18 - 22		Create the test set	Create a method that can as realistically as possible create instances of layering and spoofing			
	11	25 - 29		Benchmark algorithm				
April	12	1- 5		Evaluate Models				Results
	13	8 - 12						
	14	15 - 19		Extra Time / Write on thesis				Discussion?
	15	22 - 26						
	16	29 - 3						
May	17	6 - 10		Write on thesis				Working on all parts of the thesis
	18	13 - 17				Latest this week send a complete version of thesis to Martin.		
	19	20 - 24						
	20	27 - 31				Latest this week send final version of thesis to Erik.		
June	21	3 - 7		Prepare Presentation				