

Project Option 2 Step 5: What happened on day 4 in the sample financial data? This data was from March 18, 2020.

**Financial data version:**

We're going to revisit Day 4 of the SPY trade data, which included a halt in trading due to a circuit breaker being hit. We're also going to examine two new datasets for two new days very close in time to day 4, one that also contains circuit breakers being hit and one that does not. Your goal will be to build a model that tries to predict when a circuit breaker is about to be triggered – it should make the prediction at least 1 minute before the circuit breaker halts trading, but no more than 15 minutes before. It should avoid making too many false positive predictions. Ideally, on the day with no circuit breakers, it shouldn't trigger at all, and it shouldn't trigger often even on circuit breaker days, except in close proximity to the trading halts.