



# **Paper Trading with Machine Learning Models**

Daniel Hunegnaw , Kai Luo | EE P 596 Advanced Machine Learning | 03-07-22

## Insights

We have run both EMA and STL based models for Paper Trading. Despite the period being bad due to the current situation (Russia-Ukraine war having negative impact on trade), the EMA based model is performing better than the STL based. However, we believe that we should test the model for a longer period like for a month or two to get understanding of the model performance. Below are screenshots showing Paper Trading live action and the Paper Trading account summary in Alpaca for EMA based model

### Running Paper trading

please uncomment the code below for running the trade job

```
5]: p = pTrader.PaperTrader( API_KEY_ID=Api_Key,SECRET_KEY=Secret_Key,model='ema')  
    p.run_trading()
```

```
Starting trading MSFT  
Finishing trading MSFT  
Starting trading GOOG  
Finishing trading GOOG  
Starting trading NFLX  
Finishing trading NFLX  
Starting trading AMD  
Finishing trading AMD  
Starting trading FB  
Finishing trading FB
```

Fig 1. While paper trading is running

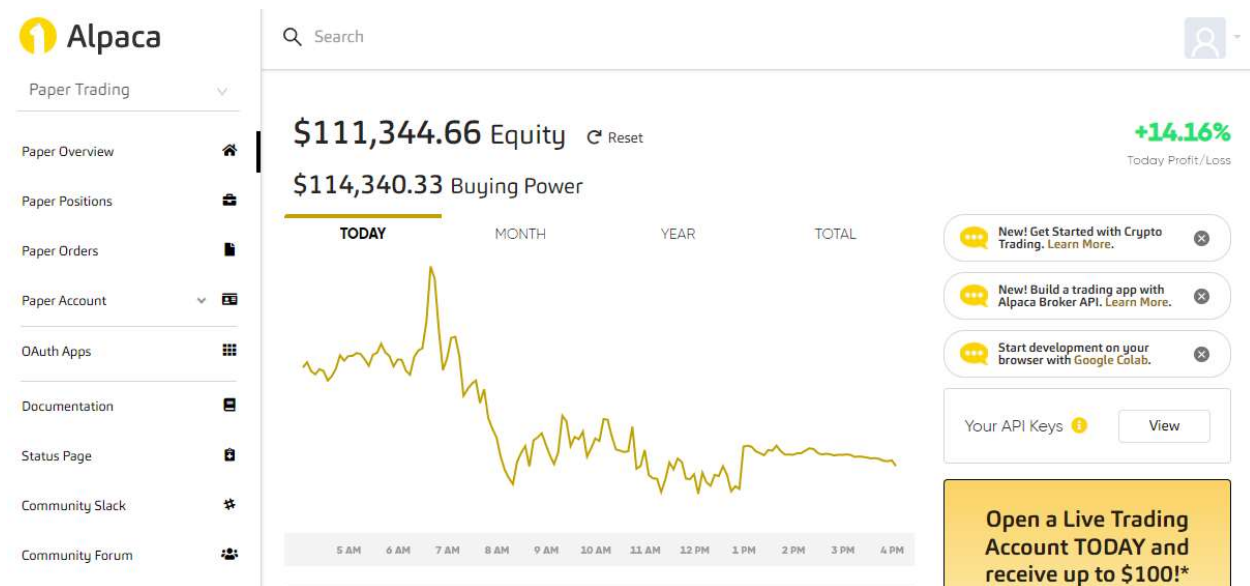


Fig 2. Paper Trading Status on EMA based model