

Callaghan Investments

New Investing Tool:

1 Week Price Predictor

Price Predictor

- *What is it?*
 - Predict daily closing price in one week

Price Predictor

- *How does it work?*
 - Machine Learning
 - Daily Price Data
 - Technical Analysis Indicators

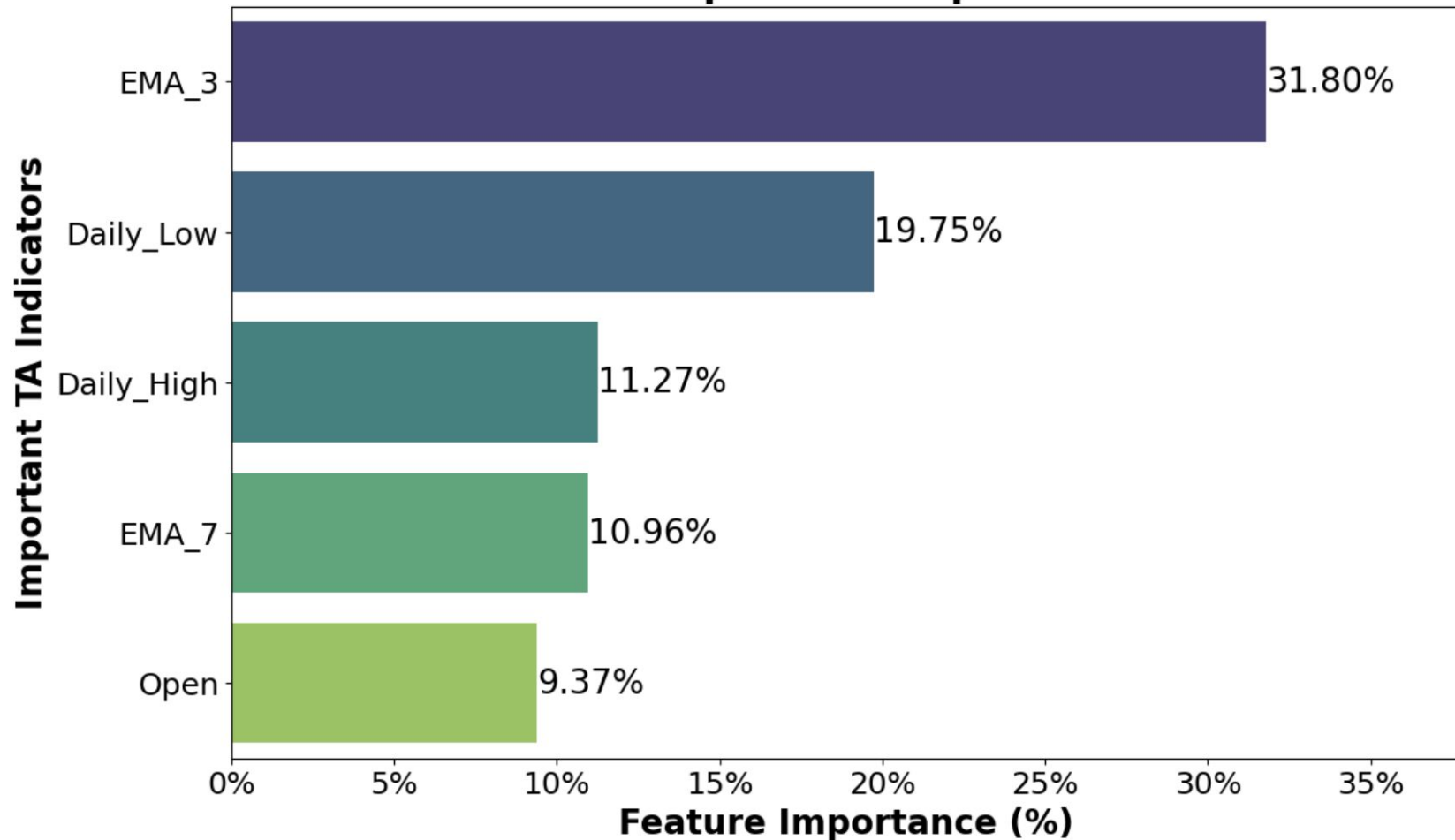
Price Predictor: Metrics Overview

- Mean Absolute Error
- MAPE
- R-Squared

Price Predictor: Final Model Results

- Mean Absolute Error: \$21.43
- MAPE: 4.80%
- R-Squared: 0.87%

Final Model: Top 5 Most Important Features



Price Predictor: Trade Simulation

- Win ratio: 36%
- Sharpe Ratio: -0.29%
- Average Yearly Return: -1.16%

Price Predictor: Limitations & Solutions

- Computational Power
- Yahoo Finance
- TA Indicators

Price Predictor: Future Actions

- Different Features
- Model well known strategies
- Focus on directional movements

Price Predictor

We will now be taking
questions