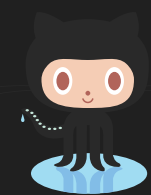




Groupe 8
Grégory Bournassenko
Salohy Rabariniaina



Projet open-source

github.com/excelliarmus/app

4 modules

DATA

BALANCES

TRADING

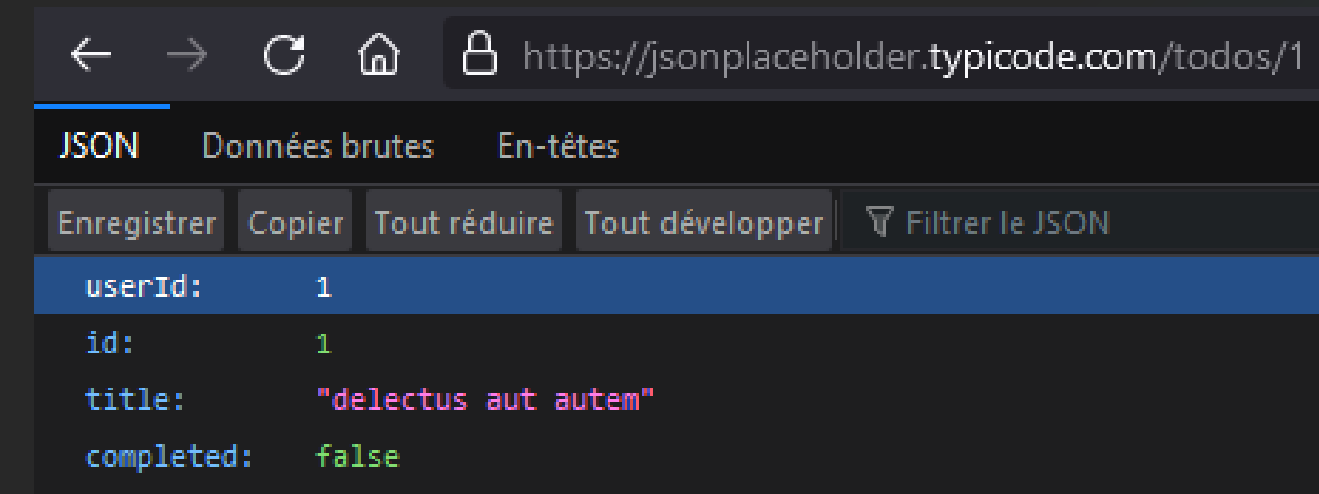
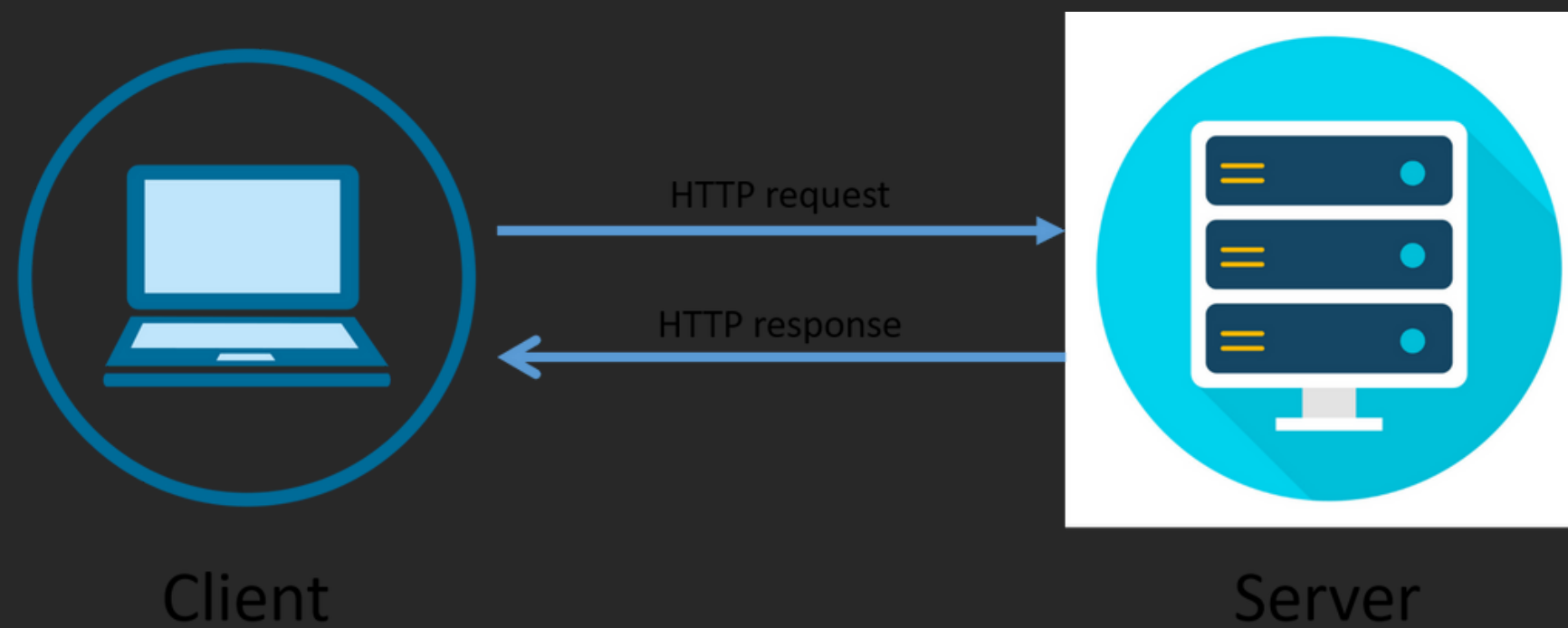
PREDICTION

2 prérequis

Requêtes HTTP

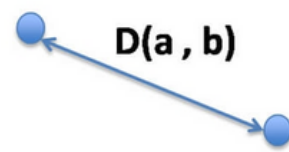
Machine Learning (KNN)

Requête HTTP

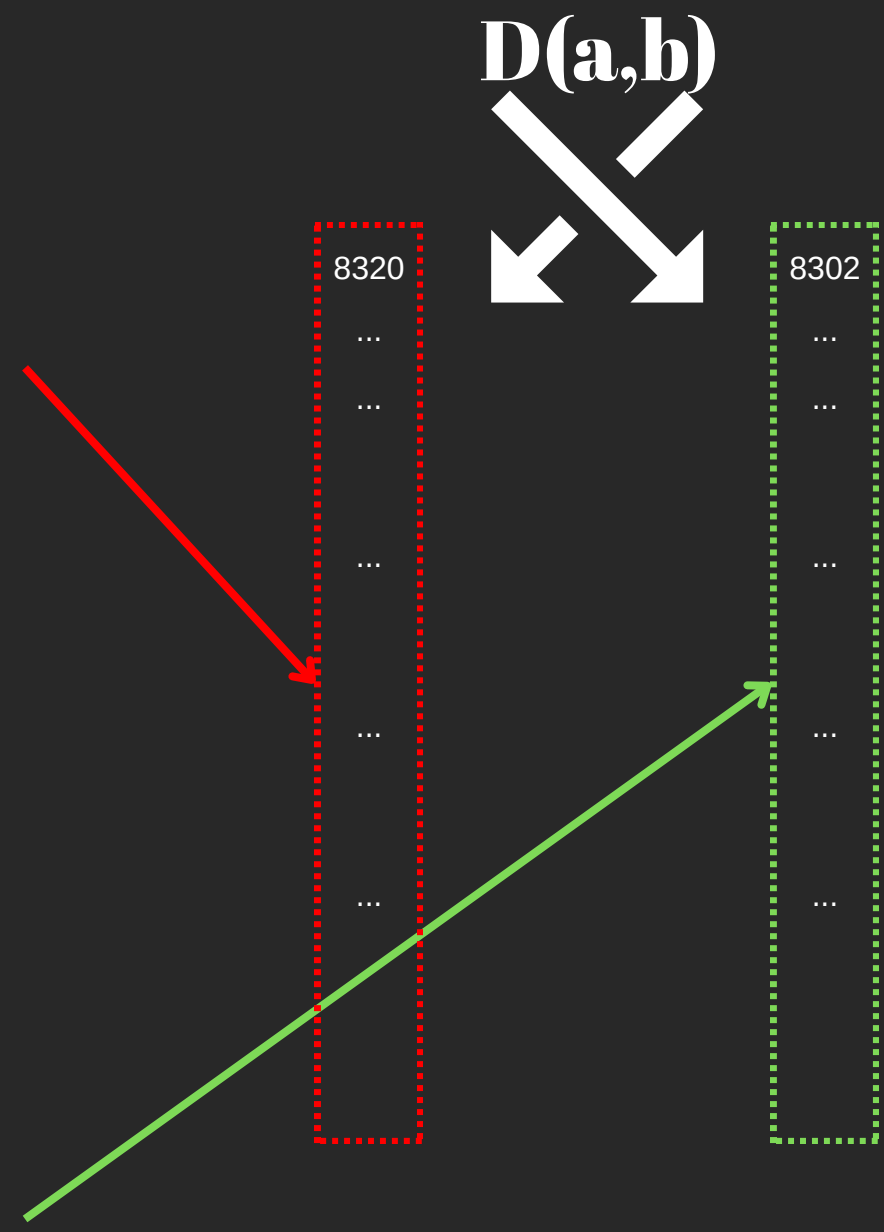


KNN



$$D(a,b) = \sqrt{\sum_{i=1}^n (b_i - a_i)^2}$$


Date	Time	Open	High	Low	Close	Volume	y
20150101	91500	8320	8325	8295.2	8304	129675	1
20150101	91600	8304	8307	8302.9	8307	72425	1
20150101	91700	8306.95	8312.3	8306.95	8312.3	42100	-1
20150101	91800	8312.5	8314.45	8308	8309	46075	...
20150101	91900	8308	8308	8302.25	8304	38675	...
20150101	92000	8305	8305	8300	8301	59550	...
20150101	92100	8300.15	8302.45	8298.4	8302.45	32025	...
20150101	92200	8302	8307.9	8302	8307.15	27425	...
20150101	92300	8307.45	8310.1	8307.45	8309.8	25900	...
20150101	92400	8309.8	8310.65	8309	8310	31800	...
20150101	92500	8309.5	8310	8308.1	8309.05	10075	...
20150101	92600	8309	8309.75	8307.35	8308.75	11825	...
20150101	92700	8308.8	8310.15	8308.05	8310.05	14925	...
20150101	92800	8310.6	8311.7	8309.4	8311	15825	...
20150101	92900	8311.45	8311.45	8309	8309	10000	...
20150101	93000	8309	8309	8307.45	8307.45	11375	...
20150101	93100	8307.45	8308.95	8307	8307.5	8525	...
20150101	93200	8307.15	8309.5	8307.05	8309.5	11000	...
20150101	93300	8309.05	8309.95	8308.55	8309	9125	...
20150101	93400	8309	8309.55	8305.15	8305.15	27050	...
20150101	93500	8305.15	8305.55	8301	8301.3	20850	...
20150101	93600	8302	8303.75	8302	8303	12175	?



DIFFICULTÉS

Gestion des virgules (format anglais vs français)

- Documentation Binance mal fournie
- Pas de librairie de *Machine Learning*
- Pas de Dataframes, Pandas, Numpy etc
- Requêtes HTTP impossibles sur MacOS
- Autres problèmes de compatibilité
- ...

