FinTech Industrial Project Progress Check Form (Midterm)

Student Name & ID: HE Chuang 1155162385

Project title: Similarity analysis of financial time-series with shapelets and beyond

Sponsoring Organisation: ASTRI

Industrial Supervisor: Mr. Peter Xiang

Instructions: This form is to report the student’s progress up to the midterm. Please complete the form using Microsoft Word and add rows if necessary. Completion percentage refers to the percentage of the original plan completed. If the percentage is less than 100%, explanation must be provided. Please report your progress accurately and evidence should be provided to the supervisors for them to verify.

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| Task | Actual achievements | Completion  Percentage | Explanation |
| Have a primary understanding about Shapelet method | By doing literature reading, I knew the basic ideas and usage of shapelets methods, and learned several algorithms to realize shapelets efficiently. | 100% |  |
| Know how to apply Shapelets method with Python | By learning the open source, I found the Python package *pyts* and carefully read the official documents. And I used this package to analyse the Gunman dataset. Besides, based on the codes in Kaggle, I could write the codes step by step without Python packages. | 100% |  |
| Apply Shapelets method in financial time series analysis | I collected the recent close price of Hangseng Index and applied shaplets method to predict the trend of the index. The model worked well, even though the accuracy was not satisfying. | 100% |  |