### **Project Folder Structure Overview**

Welcome! This folder is organized to follow the exact sequence of our final project workflow.

* We first optimized the **lambda values** for each individual model:  
  1. *P\_MA (trend-based signal)*
  2. *P\_Econ (economic signal)*
  3. *P\_Risk (risk signal)*
* Then, we optimized the **weights in the** f\_hybrid **model**, which combines the above components.
* We then applied the optimized f\_hybrid to perform **backtesting** and evaluate strategy performance.

To reflect this workflow clearly, the project is divided into four main folders, each corresponding to one of these key steps.

Also please note for **a,b,c** folders, the data is only for output check(if you need)

The folder named **Final optimization&Backtesting** contains the mainly input **CSV files** we need for the core rmd. file for optimization and final report.

Thank you for taking the time to read this!  
 We truly appreciate your interest and patience — hope you enjoy exploring the project.