Let's try to solve your difficulties one at a time.What I suggest is that you can first try to research and answer the following topics/questions as a general knowledge-accumulating process to better understand what we are doing, what goals specifically we are try to reach, and what issues we might run into:

* What is market regime shift in the financial market and quantitative investing field?

<https://www.analyticsvidhya.com/blog/2019/10/regime-shift-models-time-series-modeling-financial-markets/> Regime Shift Models is a Fascinating Use Case of Time Series Modeling,

* What are the impacts of market regime shift on quantitative investing strategies?
* Why do we need to detect and predict market regime shift as traders or quantitative investors?
* How can random forest applied in predicting or detecting market regime shift? If random forest is not a good model, what other ML models have already been proved to be effective to do so?
* What is a trend-following quantitative strategy?
* What are some advantages and disadvantage of a trend-following strategy?
* Find an example of Python code of a trend-following strategy.
* What does Rumi Strategy do based on your understanding of the code above? What are the difference between the trend-following strategy you find and the Rumi Strategy presented above?
* Why do we need to deploy different quantitative strategies for different market regimes?
* Now again, please read thoroughly the previous 3 tasks and try to see if you understand most of them and what we aim to accomplish through these 3 tasks. Please summarize using your own words of what we want to do and why we do them.

These topics and knowledge should be able to equip you with some basic concepts/background and what we are doing currently. Understand what we are doing, and why we are doing are critically important.Please write a brief summary in your own words covering/answering the points above and send to me in a PDF format. **Other requirements:**  
Double-space.  
No less than 5 pages.  
12 Pt & Times New Roman.  
Please deliver with a PDF report.  
Please list all the reference links at the end  
**Please try to send to me by the end of June 4, 2023 EST, thanks.**Feel free to let me know if you have more questions or difficulties anytime. (edited)