Step 1: Get data and generate indicators.



Step 2: Train and Test data  

Step 3: Run DB scan and train model, using train.csv.

Step 4: Run LSTM (and other ML algos to train model) using train.csv.

Step 5: Generate stats using valtest. The 5% threshold for high low vol Risk.

* 

Accuracy: 0.6566

Precision: 0.0869

Recall: 1.0000

F1-score: 0.1599

Step 6: Pass valtest.csv through DBSCAN and if the row is changing cluster mark it as high.

* 

Step 7: Take hard voting to actually increase the accuracy of LSTM ->



Accuracy: 0.9405