CSE523 Machine Learning

Project: Crypto Forecasting

Weekly Project Report: April 20, 2022

Team: CryptoPolice

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- Tasks performed this week:

1) Applying ARIMA, SARIMA for model training.
2) Choosing the best model for the dataset.
3) Hyper parameter optimization

- Outcomes of the tasks performed

1) ARIMA, SARIMA uses lag features and seasonality. We implemented lag features and seasonality under feature engineering in our dataset. There were no strong results and the target did not highly depend on these. Thus ARIMA, SARIMA was likely to not perform well.
2) We found 3 best models out of all we performed : XGB, LGBM and KNN.
3) We have used grid search and optuna for hyper parameter tuning.

- Tasks to be performed

1) Test models on supplement train dataset.
2) Complete end semester presentation and report.