Group composition	Emails
Arian NAJAFY ABRANDABADY	najafy.arian@gmail.com
Lucas RODRIGUEZ	lucasrodriguez.08@outlook.com
Bastien TRIDON	tridon.bastien1@gmail.com

SCOPING NOTE

Main recipient	M. SARR *(professor)*
Project definition	Study & Implementation of a ML/DL-based crypto trading strategy
Main tasks	- Theoretical study of the crypto-currencies ecosystem - Pre-processing of the given datasets - In-depth state-of-the-art over ML/DL trading strategies - Application on BTC-USD special case - Use of transfer learning for other crypto pairs
Context	Academic research project
Constraints	- **Beginning of the internships implying reduced schedules** - Use of the given dataset - Skill development on crypto knowledge + algo. trading
List of expected deliverables	- Final report (PDF file) - Final code (set of Jupyter notebooks & Python scripts) (available within the GitHub repository) - Scoping note (PDF file) & Gantt chart for initial organization plan (PDF file) - Final oral presentation, including slides (PDF file)
Schedule	- March 21: Subject presentation - March 24: First meeting & Data pre-processing - March 25: Implementation of first ML classifiers + First trading strategy - March 28: State-of-the-art on more robust strategies - March 30: Implementation of LSTM NN-based model - April 6: Implementation of several strategies and Adding new financial indicators - Study of transfer learning - Study of backtesting
Team	- Arian NAJAFY ABRANDABADY - Lucas RODRIGUEZ - Bastien TRIDON
Conclusion on the feasibility of the project	- According to the given deadline, the project can be accurately finished right on time, and
Deadline	Mid-April (No precise date) for final presentation
Meetings	Online meeting every two nights
External sources	- Binance Historical data - Computation of moving average & other composite index to aggregate our dataset
Potential risks	- Dealing with too complicated additional data sources (Adding up new NaN due to different frequencies, ...)