

Tasks	Start date	End date	Duration	Work dispatch			Reason(s) & description
				Arian	Lucas	Bastien	
Project planning meeting	24/03	24/03	-	x	x	x	Meeting in order to understand the expectations of the project and to identify the parts to be treated
Data pre-processing	24/03	27/03	-		x		Prepare the data to be able to analyze it correctly / more easily
Binary classification of future price movement	24/03	04/04	-	x			This target variable will be used as the main target in the machine learning code
Implementation of first DL models	08/04	28/04	-	x			Researching and implementing first DL classifiers models to understand the required preprocessing to improve performance
Implementation of first ML classifiers	25/03	25/03	-	x	x		Implementation of basic classifiers (Logic regression for example) in order to have a basis for comparison for future models
XGBOOST Classifier	09/04	05/05	-	x	x	x	Common experience from Machine Learning course
First ML/DL trading algorithm V1	25/03	08/04	-	x			Consistent with Arian's previous Front Office internship. The algorithm uses predicted signals to buy/sell shares with an initial cash balance and plots the PnL
Implementation of LSTM NN-based model	30/03	06/05	-			x	Previous use of Keras
Implementation of several strategies / Adding new financial indicators	02/04	10/04	-	x	x		State-of-the-art, paper & tutorial reading on crypto trading
Transfer learning for ETH	15/04	30/04	-		x	x	Bastien for LSTM & Lucas using Incremental learning and consecutive on-disk saving
Backtesting	15/04	20/04	-		x		Experience on backtesting
First ML/DL trading algorithm V2	08/04	11/04	-	x			Consistent with Arian's previous Front Office internship. The algorithm takes into account transaction costs, among other improvements
First ML/DL trading algorithm V3	11/04	15/04	-	x			Consistent with Arian's previous Front Office internship. The algorithm can generate candlestick charts in daily or standard mode, among other improvements
Report and various documentation	ALL THE TIME		-	x	x		Report, slides, scoping note, Gantt charts, showcase website, Git documentation