Stock-options-mining

Vision:

Application that mines stock options data live from url, then performs machine learning to predict which stocks to invest in.

Plan of Attack:

* Do some research on other people’s stock option or stocks mining ideas
* How to scrap live data? Do we want it automated on a certain timer?
* Idea: for any particular stock, split past data to as training and test set.

Model will predict which stocks to buy, and retrain itself using newly scrapped data. New data will be repeatedly mined at the end of a set period of time, and this data will be added to a growing training set, which will retrain the model at the end of each period to obtain more accurate models. Validations for model performance will also be performed at the end of each update period.