

# Crypto Forecasting

## Sync 1

Yang Wu

Bloomberg

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# Agenda

- Me
- Group intro
- Project overview
- Weekly sync
- Workspace
- Todo

# Me

- Machine Learning Quant Researcher at Bloomberg
- Worked on Liquidity Assessment model, signal seeking with weather data, and application of recommender system in financial service
- Research interests include Bayesian deep learning, generative models, and application of language models in finance
- Lately working with my intern on a reinforcement learning algorithm for recommender system
- PhD in Statistics from University of Florida and BS in Statistics from Nankai University

# Group intro

- 15 students signed up
- Will be equally divided into 5 teams
  - [Already formed 3 teams](#)
- Let's get to know each other

# Project overview

- To build a deep neural network model to predict crypto returns using pricing data, alternative data, news and social feeds
- To construct a profitable long-short equity strategy based on the predicted returns and backtest on historical data

- Sep
  - Env set up (jupyter notebooks, colab, gpu)
  - Data: Pricing ([cbpro](#)), alternative, social feeds, news
  - Sources: Bloomberg stations, Quandl, the Wharton School database
- Oct
  - Modeling (neural nets, gradient boosting trees)
- Nov
  - Strategies (long-short, long-only)
- Dec
  - Report

# Weekly sync

- Sync on a weekly basis
  - Could be more in the first few weeks
- Each team is expected to give a 10-min update on what's done in the past week
- Interactive, sharing updates, collecting feedbacks

# Workspace

- [Slack](#)
- [Github](#)
- [Google drive shared folder](#)

# Todo

- Familiarize with slack, github, jupyter notebook, colab, etc.
- Explore Bloomberg stations, Quandl, the Wharton School database to find useful datasets for crypto forecasting