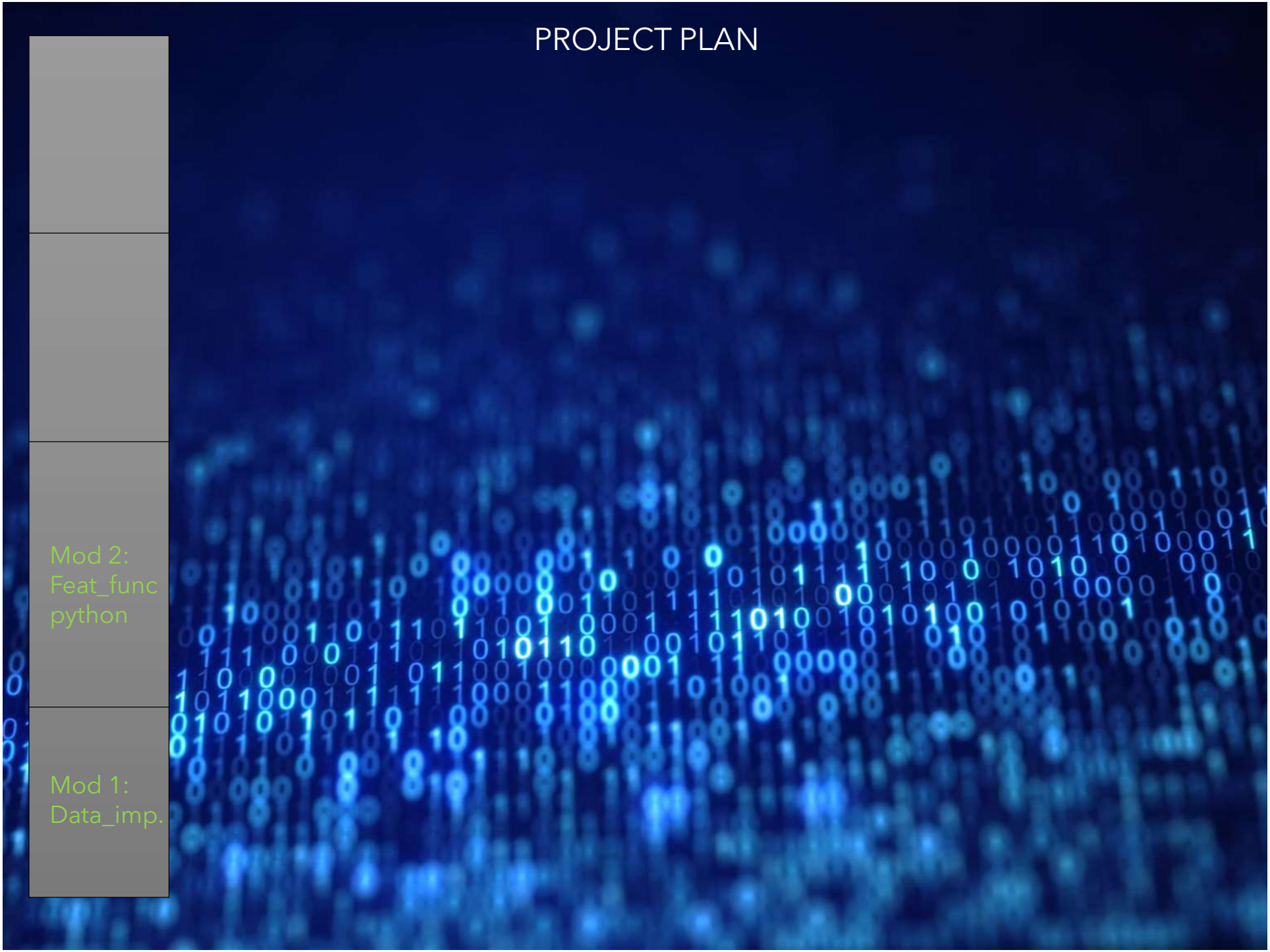
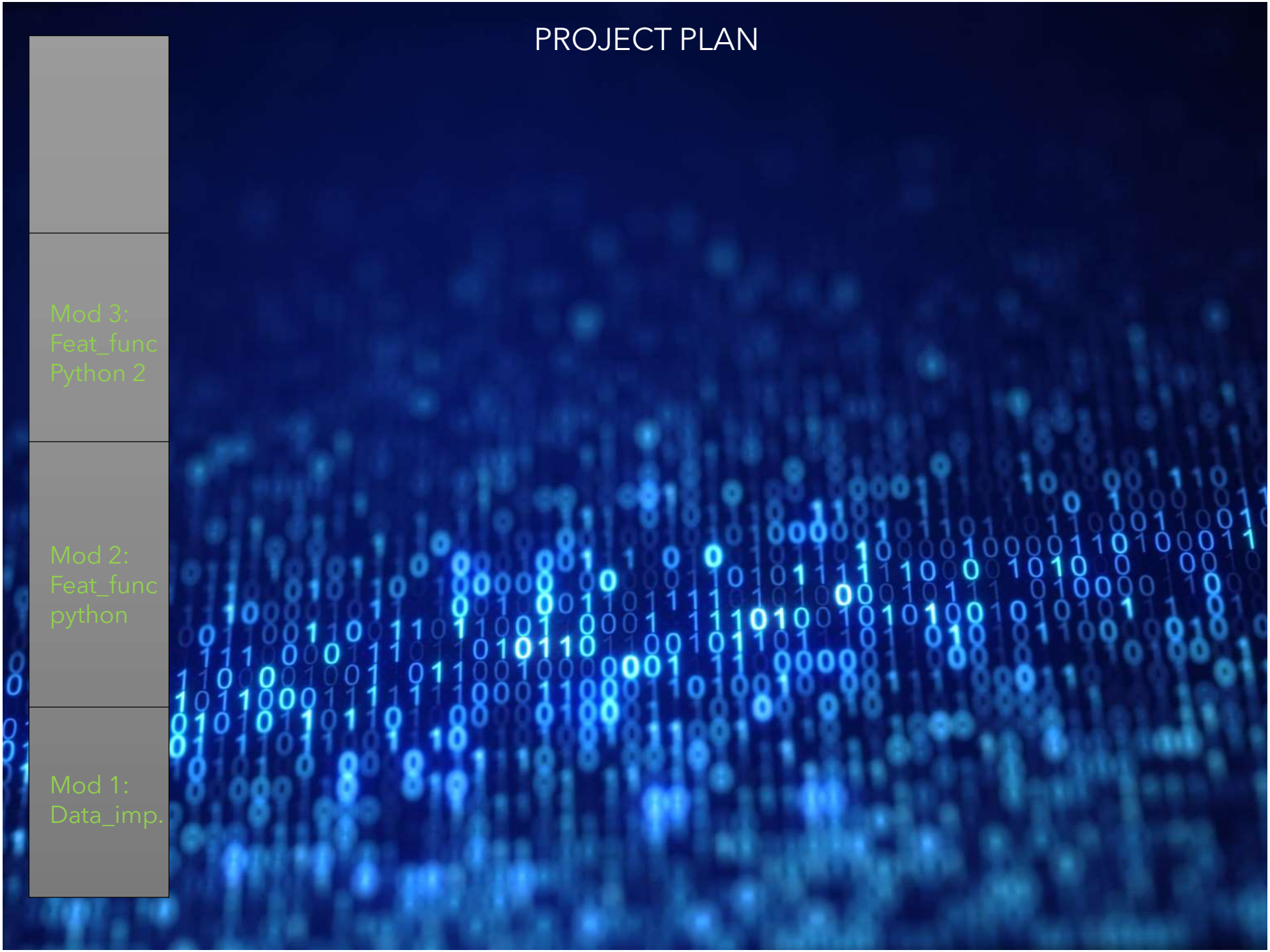
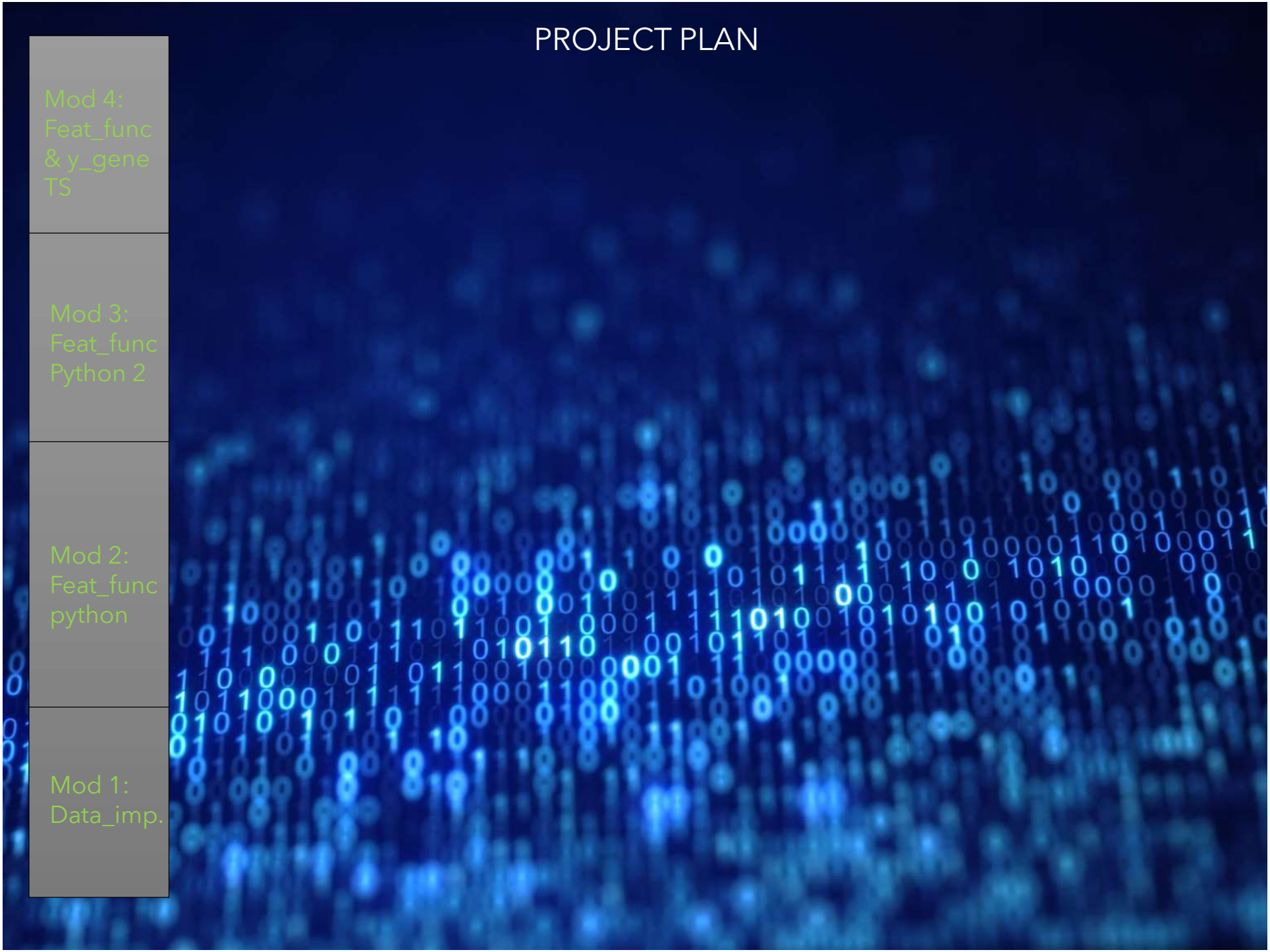
PROJECT PLAN



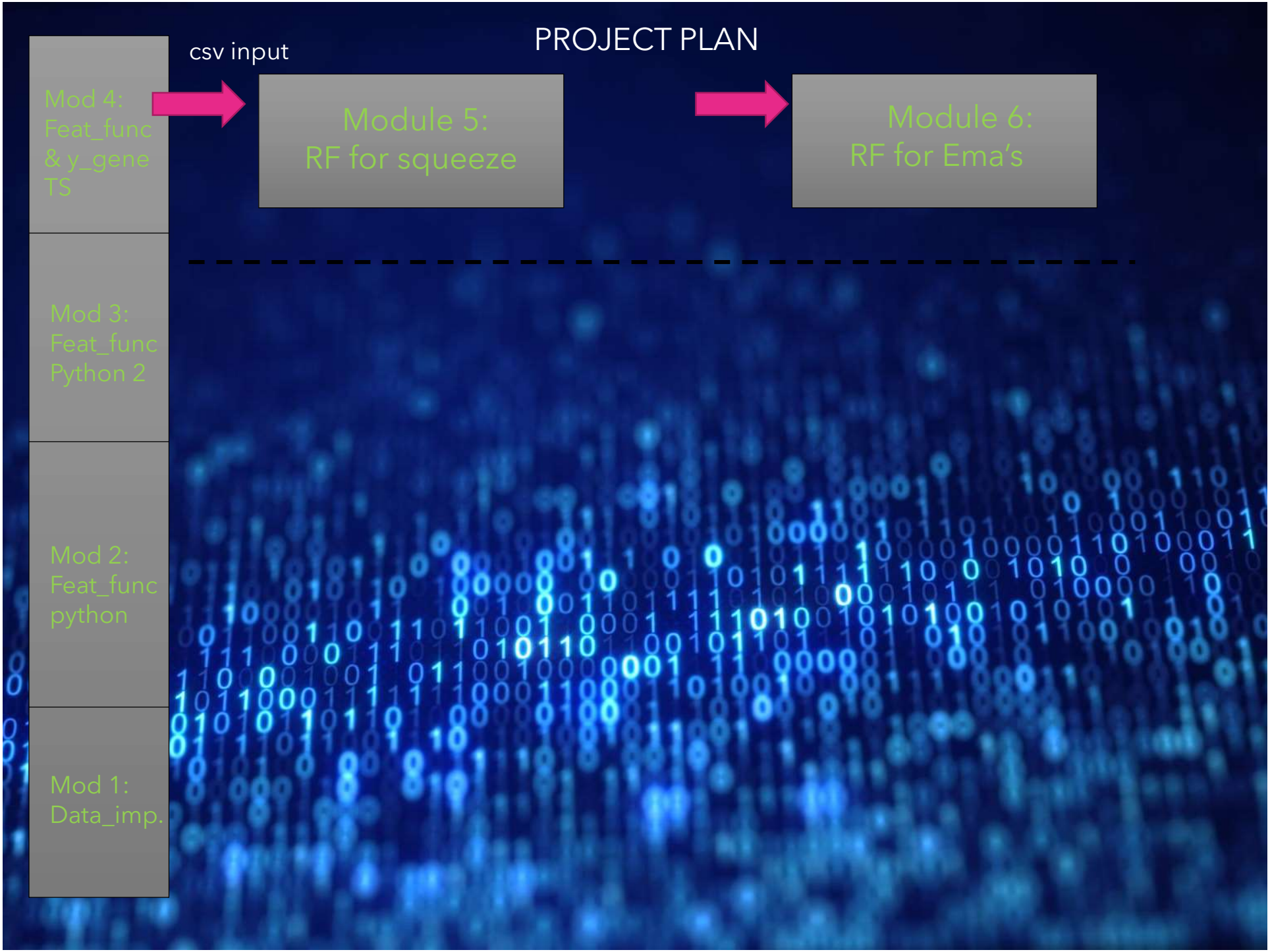
PROJECT PLAN

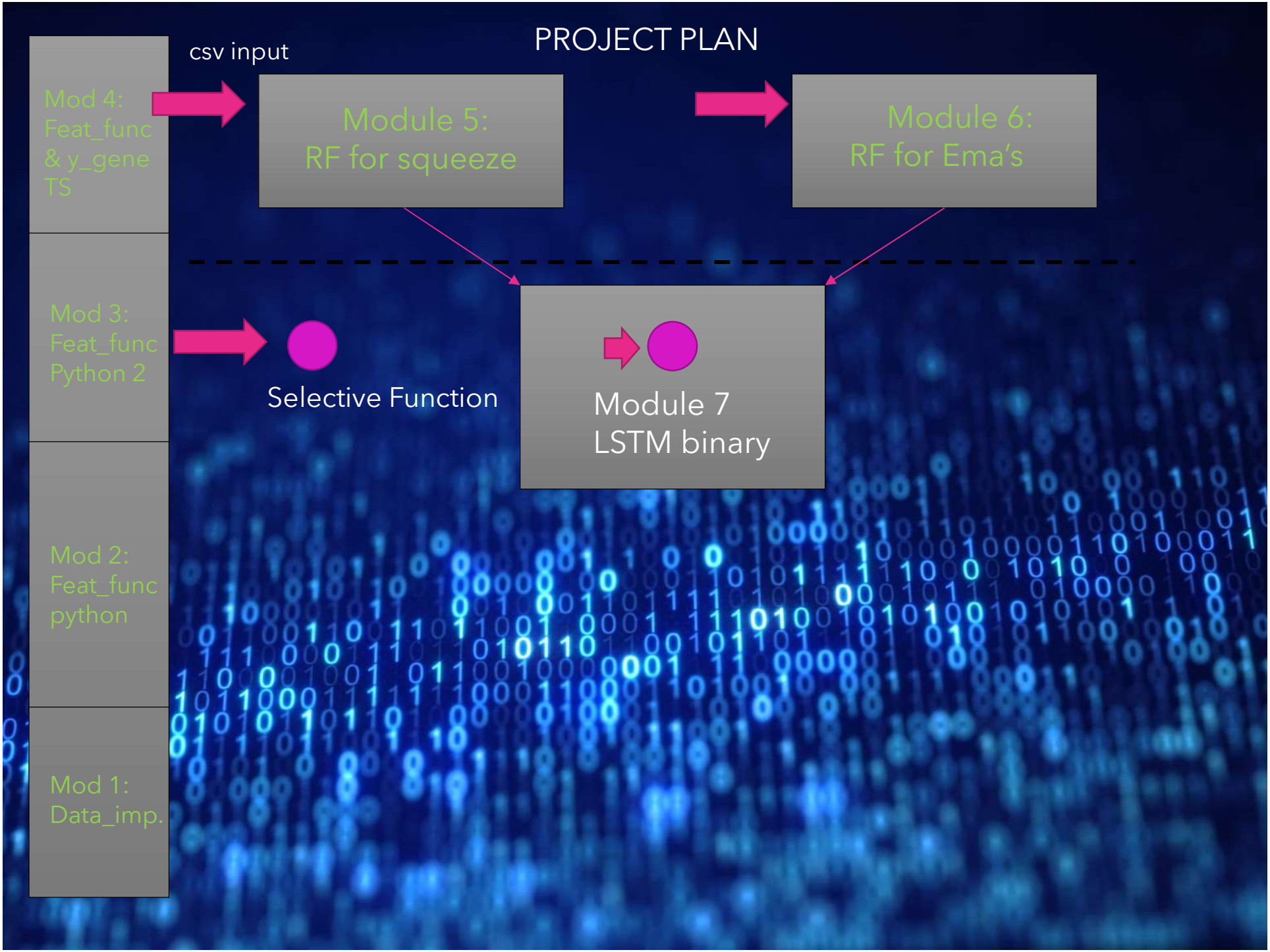


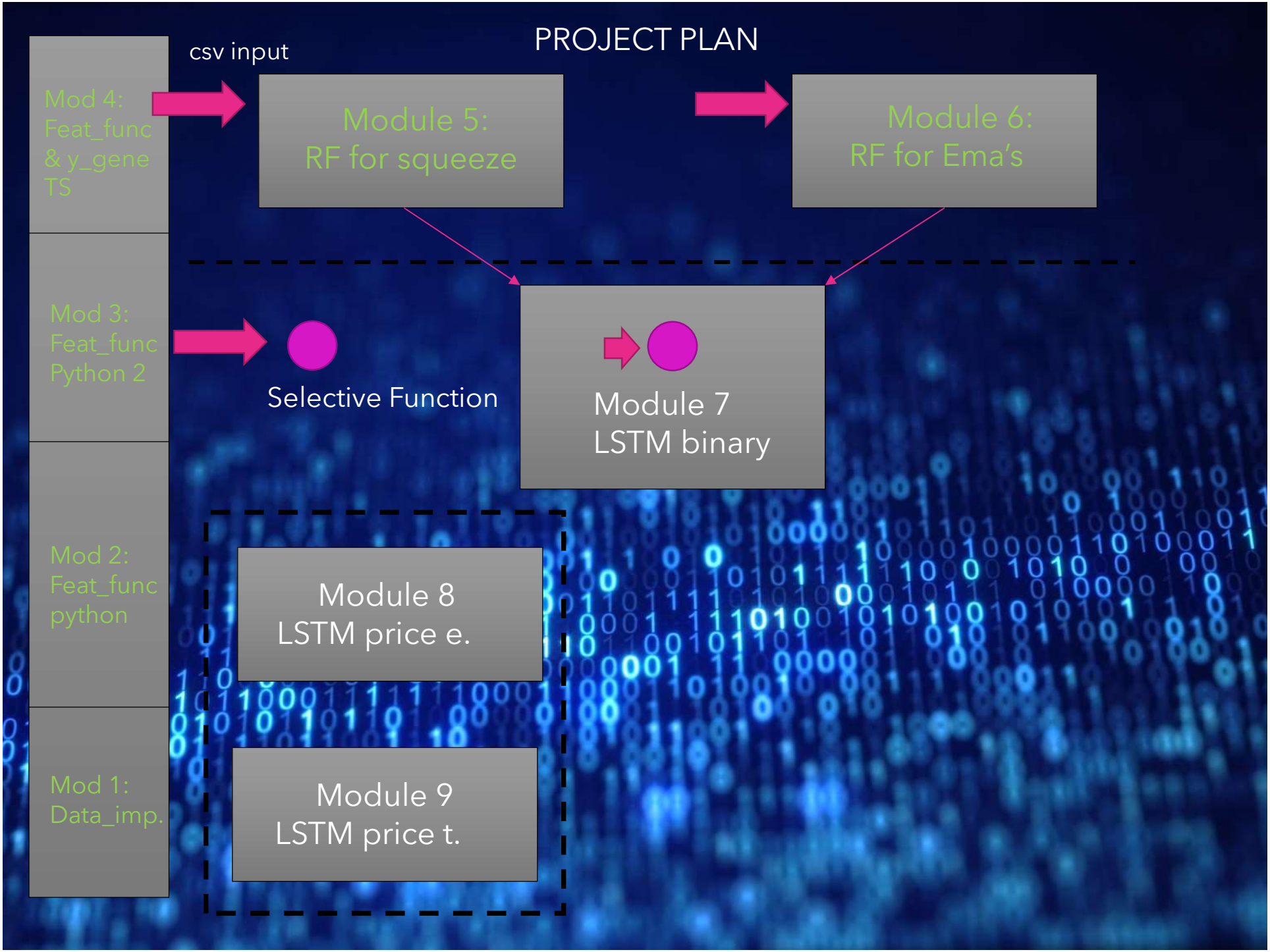
PROJECT PLAN



PROJECT PLAN




PROJECT PLAN
csv input
Mod 4:
Feat_func
& y_gene
TS
Module 5:
RF for squeeze
Module 6:
RF for Ema's
Mod 3:
Feat_func
Python 2
Selective Function
Module 7
LSTM binary
Mod 2:
Feat_func
python
Mod 1:
Data_imp.


PROJECT PLAN
csv input
Mod 4:
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& y_gene
TS
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RF for squeeze
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Python 2
Selective Function
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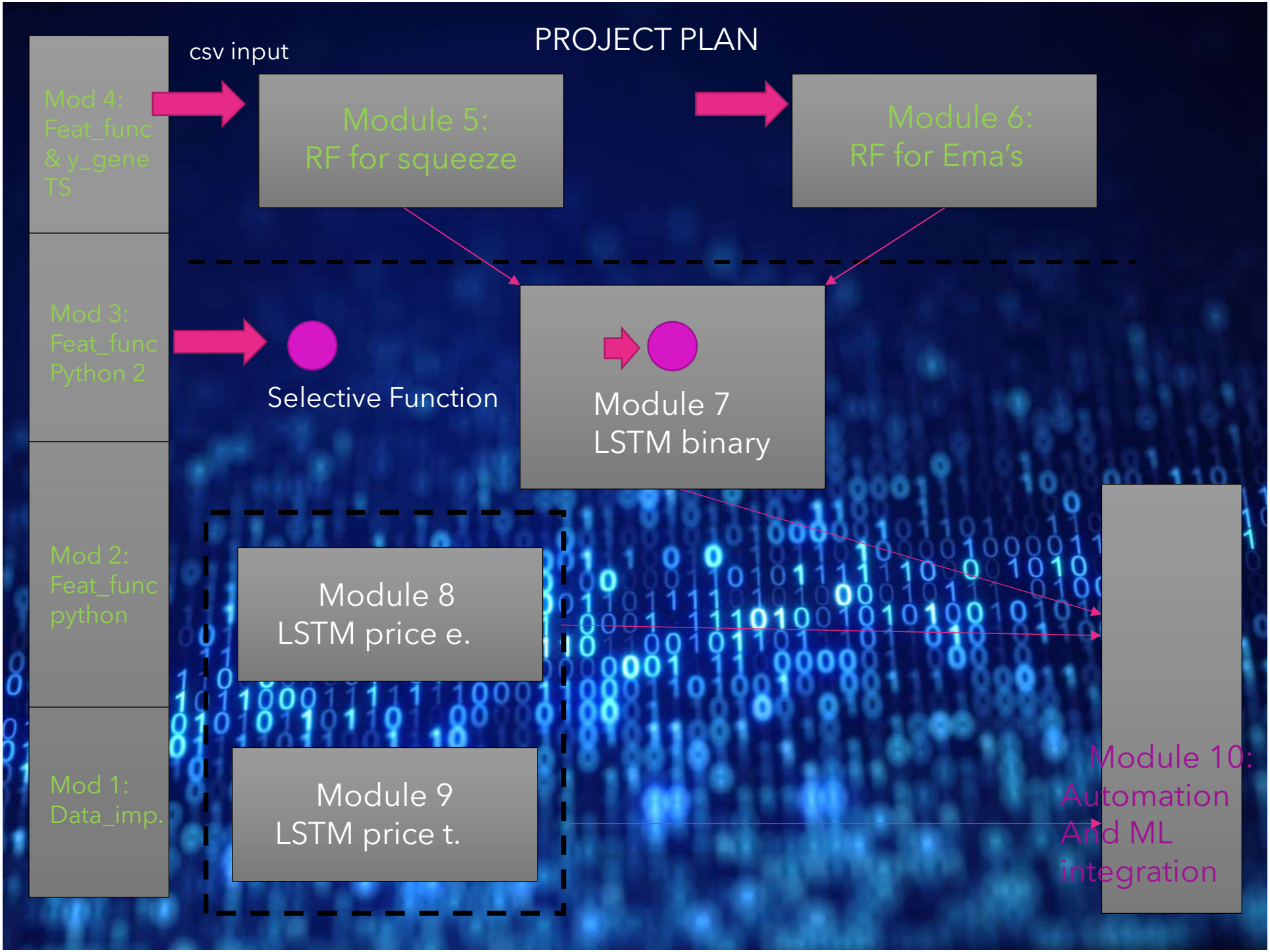
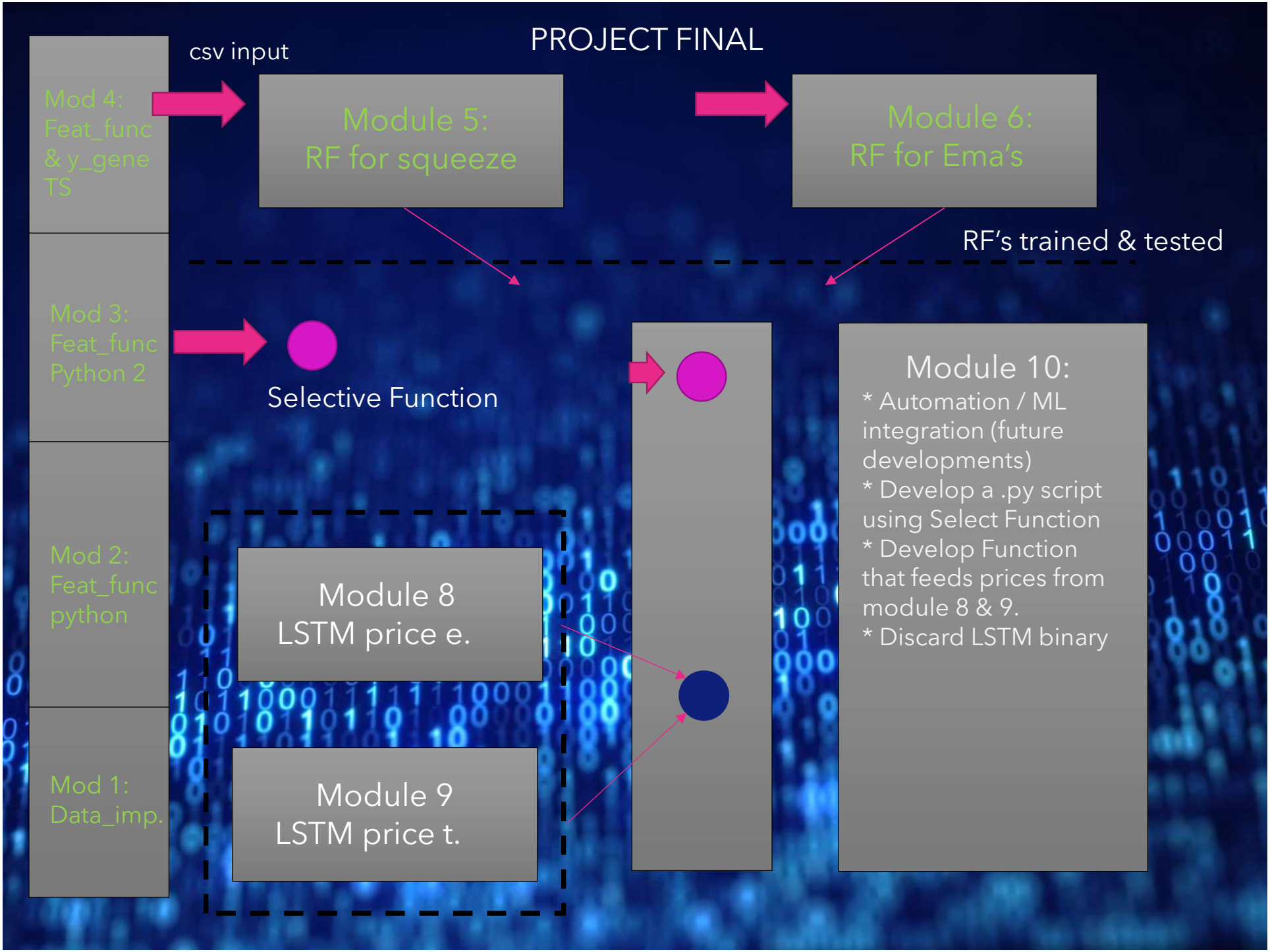
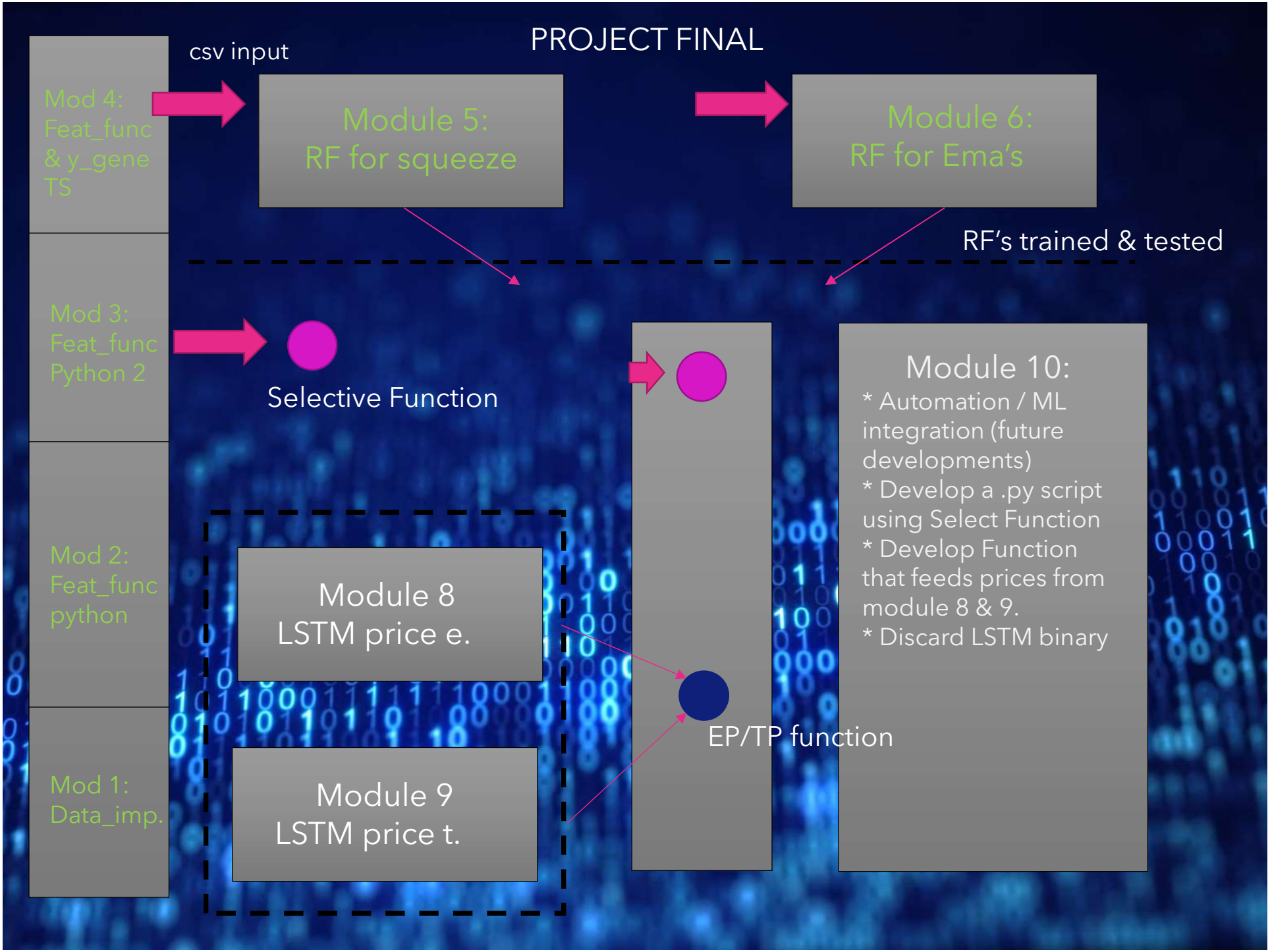
LSTM binary
Mod 2:
Feat_func
python
Module 8
LSTM price e.
Module 9
LSTM price t.
Mod 1:
Data_imp.

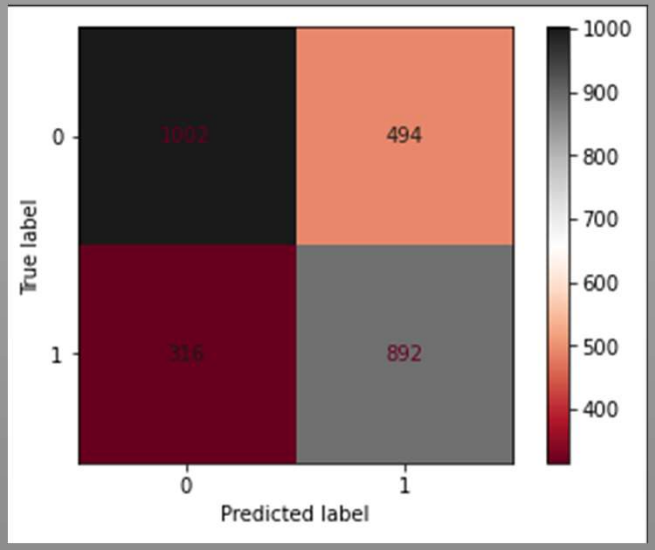

PROJECT PLAN
csv input
Mod 4: Feat_func & y_gene TS
Module 5: RF for squeeze
Module 6: RF for Ema's
Mod 3: Feat_func Python 2
Selective Function
Module 7 LSTM binary
Mod 2: Feat_func python
Module 8 LSTM price e.
Module 9 LSTM price t.
Mod 1: Data_imp.
Module 10: Automation And ML integration


PROJECT FINAL
csv input
Mod 4: Feat_func & y_gene TS
Module 5: RF for squeeze
Module 6: RF for Ema's
RF's trained & tested
Mod 3: Feat_func Python 2
Selective Function
Mod 2: Feat_func python
Module 8 LSTM price e.
Module 9 LSTM price t.
Mod 1: Data_imp.
Module 10:
* Automation / ML integration (future developments)
* Develop a .py script using Select Function
* Develop Function that feeds prices from module 8 & 9.
* Discard LSTM binary


PROJECT FINAL
csv input
Mod 4: Feat_func & y_gene TS
Module 5: RF for squeeze
Module 6: RF for Ema's
RF's trained & tested
Mod 3: Feat_func Python 2
Selective Function
Module 10:
* Automation / ML integration (future developments)
* Develop a .py script using Select Function
* Develop Function that feeds prices from module 8 & 9.
* Discard LSTM binary
Mod 2: Feat_func python
Module 8 LSTM price e.
Module 9 LSTM price t.
EP/TP function
Mod 1: Data_imp.

Random Forest Metrics

Module 5: Squeeze RF



Confusion Matrix

	0	1
0	1002	494
1	316	892

Confusion Matrix

Accuracy Score 0.7004437869822485

	precision	recall	f1-score	support
0	0.76	0.67	0.71	1496
1	0.64	0.74	0.69	1208
accuracy			0.70	2704
macro avg	0.70	0.70	0.70	2704
weighted avg	0.71	0.70	0.70	2704

Module 6: Xmas RF

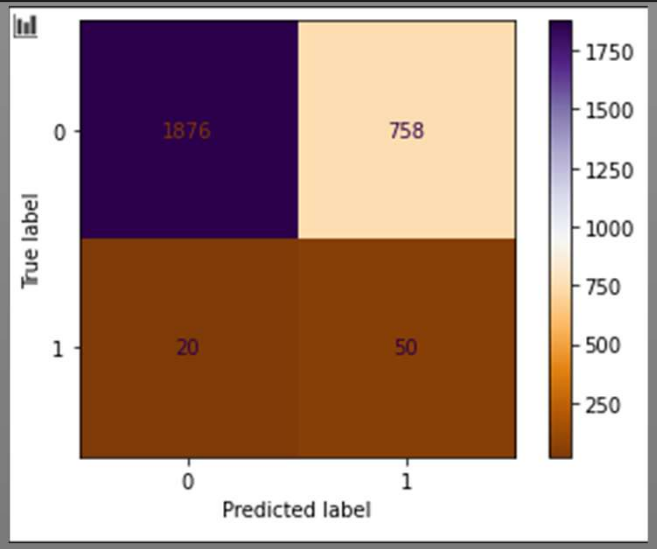
Confusion Matrix

	0	1
0	1876	758
1	20	50

Confusion Matrix

Accuracy Score 0.7122781065088757

	precision	recall	f1-score	support
0	0.99	0.71	0.83	2634
1	0.06	0.71	0.11	70
accuracy			0.71	2704
macro avg	0.53	0.71	0.47	2704
weighted avg	0.97	0.71	0.81	2704



Random Forest Metrics

Module 5: Squeeze RF

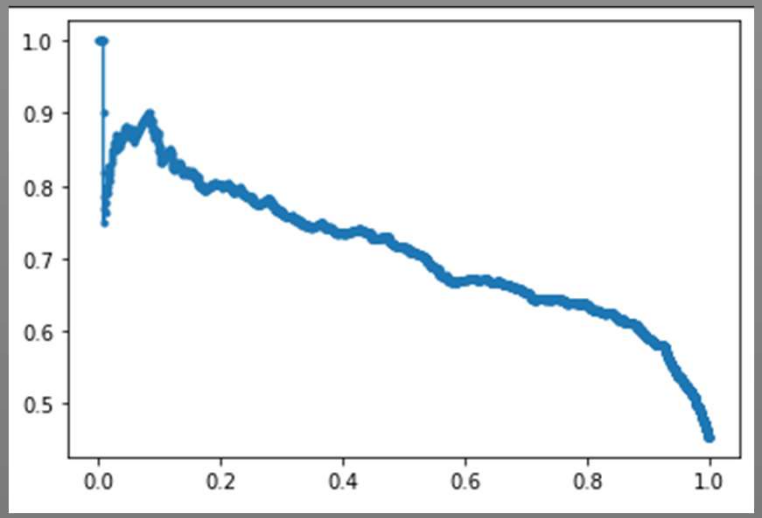
Confusion Matrix

	0	1
0	1002	494
1	316	892

Accuracy Score 0.7004437869822485

	precision	recall	f1-score	support
0	0.76	0.67	0.71	1496
1	0.64	0.74	0.69	1208
accuracy			0.70	2704
macro avg	0.70	0.70	0.70	2704
weighted avg	0.71	0.70	0.70	2704

Precision Recall Curve



Module 6: Xmas RF

Confusion Matrix

	0	1
0	1876	758
1	20	50

Accuracy Score 0.7122781065088757

	precision	recall	f1-score	support
0	0.99	0.71	0.83	2634
1	0.06	0.71	0.11	70
accuracy			0.71	2704
macro avg	0.53	0.71	0.47	2704
weighted avg	0.97	0.71	0.81	2704

algo-owls


JPM - 15 min PC=138.05 O=0.00 Hi=0.00 Lo=0.00 1.05 0.76% V=28,464 Keltner (Close,20,2,0) 137.96 136.45 137.21 BollBnds (Close,Close,Close,20,2,-2,0,true,Yellow,... 138.62 135.79 137.21 MA2 (Close,Close,9,21,0) 137.75 137.27
138.62
138.11
137.75
137.27
136.45
136.00
135.79
134.00
132.00
130.00
!p2_squeeze_id (Close,20,2,2,-2) 0.00
1.40
0.80
0.00
-0.40
12/29
12:00
12/30
12:00
12/31
12:00
'21
12:00
1/5
12:00
1/6
12:00
1/7
12:00
1/8
12:00
1/11
12:00
1/12
12:00