

Machine Learning Algorithmic Trading - Project 1

This Project is about implementing an end-to-end trading strategy using machine learning. We implement Financial Data Structures in the form of volume or dollar bars that have better statistical properties

Getting Started

- [Raw tick data and code for creation of bars was sourced form this repository](#)

Prerequisites

- Version of Python: 3.6.5 [Go to website](#)
- Version of Sublime Text 3: 3.2.1 [Go to website](#)

Installing

- Since we sourced the code and data from this repository, it will be ideal to head there and look through the readme. [Open link](#)
- Additional modules

These modules can be installed by running "pip install -r pip_requirements.txt"

1. Scikit-learn
2. Alpha_vantage
3. matplotlib

Running the tests

Currently there are no tests written for this project

Built With

- [Jupyter notebooks](#)

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Acknowledgments

- Jacques Francois Joubert for the awesome code made available on github to simplify the process