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 from 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 cade and data from this repository, it will be ideal to head there and look through the readme. Open link

Running the tests

Currently there are no tests written for this project.

Built With

Jupyter notebooks

Authors

David Wonder Doe-Dekpey (wonderdoe85@yahoo.com)

Caio Aranha Vinchi (caiovinchi@outlook.com)

David Kwasi Nyonyo Mensah-Gbekor (mensah-gbekor@hotmail.com)

Alexander Victor Okhuese (alexandervictor16@yahoo.com)

Alexander Botica (alexbotica@yahoo.com)

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