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
- Aditional modules

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

1. Scikit-learn
2. Alpha_vantage
3. matplotib

Running the tests

Currently there are no tests written for this project

Built With

- Jupyter notebooks

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