Machine Learning Project

Focus: Finance

Initial Requirements List:

1. Machine Learning – can be trained with old data and will adapt to new feedback
2. Excel – or some other database programs; to handle inputs, outputs, and side-tests, mainly for hypothesis building and debugging
3. Decisions – can take the analysis and come to a pointed direction; “execute” trade, but just on paper, not with real money
4. Time Efficiency – needs to process and decide within a to-be-determined time delta
5. Interface – show both a dashboard of our ML statistics, 3rd-party library (risk, etc) analyses, and portfolio performance
6. Benchmark – depending on the asset class, the overall performance needs to be compared to a passive, market-average to gauge our ability to add alpha (value)
7. Real-Life Systems – this would include order slippage, trading fees, and trade limits, to simulate the system’s performance in the “real world” as much as possible