I used historical stock prices as well as stock charting indicators to predict the future value of stock price. Technical indicators were interpreted and calculated based off of momentum trader Dr. Alexander Elder’s Trading for a Living. His methods have been in place for decades, and have been implemented in numerous trading systems and black-box systems. These strategies are calculated by hand, which allows for further customization from the trader’s prospective of the market.

I built out, and calculated, 9 indicators to act as features in my model. For my model, I used a SARIMAX time series and provided the additional ‘exog’ parameter with my indicators. I followed the typical time series analysis work-flow, to ensure stationarity of my model.

In the coming week I plan to further work on my model in hopes of improving prediction. In oder to achieve this, I would add more features to my exogenous values and further tune the parameters of them. There are additional time-series modeling techniques (Winter-Holtz) that are typically used for price prediction in conjunction with a time-series model which could prove helpful. Or, I could add more observations to my model and introduce an element of seasonality.