Prediction based on Macro Analysis, Fundamental Analysis and Technical Analysis

**Team Members**

Gurpreet Singh Sodhi

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Peter Lieberman

Nicole Mann

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**Project Description / outline**

In the field of Finance, we have different types of subject matter experts, namely Macro Economists, Fundamental Analysts and Technical Analysts.

Our projects brings these different fields together and predicts the daily move. For this project, we will predict crude and gold prices.

The model will have four different ML models.

Macro Economics – This ML model will consume economic indicators and predict the economic cycle. The output will be classification.

Fundamental Analysis – This ML model will consume fundamental data relevant to the underlying and predict the daily move. Since we are predicting crude and gold, we will consume Futures data for this project. The output will be regression.

Technical Analysis – This ML model will consume price data and create technical indicators before processing and predicting the daily price change. The output will be regression.

Aggregator – This ML model will consume data from the above three models and predict the daily change of the underlying. The output will be regression.

**Research questions to answer**

We want to combine three different streams of Finance (Macro, Fundamental and Technical) and predict the daily price move.

**Rough breakdown of tasks**

All team members will participate in various tasks. However, below is the list of team members with their primary responsibility

Fundamental Analysis Gurpreet Singh Sodhi

Technical Analysis Etan Winograd

Web interface Shahan Ahmed

Aggregator Peter Lieberman

Macro Economics Nicole Mann

