**Version 1 Major Changes**

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It was noticed that a trained network performs better on data it trained on. When version zero was developed, it was assumed that with enough samples on a broad enough time range, the model could learn patterns which it could make use of in later data. This is not the case. Whether the model is overtrained on its training data, or there is not enough of a correlation between data taken for training and subsequent training, something must change.

For version one, fewer samples will be used for training, and a larger window for the stopping function. Also, redundant predictions will be introduced in the evaluation model. All this with the aim of reducing the network’s tendency to change positions briefly because of a misprediction.

Furthermore, since it is now known that the stochasticity of the training data is not sufficiently like that of subsequently sampled data, the way data is sampled for network training, and how the network implemented will change. Training data samples will now be taken from a t – k time and the model trained on this data will only be used for a window of t + n. where t, k, and n are units of time and k >> n. Hopefully this will ensure that the training data’s stochasticity is similar enough to the data it performs on, that high model accuracy is maintained.

In later versions, the model can train as it makes trades.

Accordingly, training and implementation functions and classes have been consolidated.