**Seminar 9**

**Put the data files in the same folder as your Jupyter Notebook files if there are data files.**

**We learn coding by imitation. Therefore, we start by copying example codes and run them. Based on the outputs, comments, and the codes, we understand what the codes need and what the codes produce. Then we can modify the codes and apply them to new data for solving new problems.**

1. **Try trading strategies: Open and run the Jupyter Notebook “Seminar 5.1 CLF-TradingStrategies-Full” in the previous seminar. Click the menu “Cell -> Run All” and wait for it finishes running. Replace the section “1.4 Fit models” by the following codes. Copy the following codes one (line/part) by one, followed by press the keys Shift + Enter.**

## Fit models

from sklearn.neural\_network import MLPClassifier

classifier = MLPClassifier(hidden\_layer\_sizes=(3,), activation='relu', solver='adam', batch\_size=10, verbose=True)

classifier.fit(X\_train, Y\_train)

Y\_pred = classifier.predict(X\_test)