FX Heatmap Strategy

Participants: YFinance API, DataLoader, Local data, DataProcessor, HeatmapBuilder, Images, ThermalVision, Model, BackTest

Data Pipeline

DataLoader
1. Initialise
2. Download data
3. Store raw data

DataProcessor
4. Initialise
5. Load data
6. Build USD regimes
7. Build currency features
8. Store processed data

HeatmapBuilder
9. Initialise
10. Load processed data
11. Building feature matrices
12. Store matrices
13. Build heatmaps
14. Store heatmaps

Strategy Pipeline

ThermalVision
15. Initialise
16. Load Heatmaps
17. Compile and Train CNN
18. Save CNN

BackTest
19. Initialise
20. Load model
21. Backtest strategy
22. Save results