Business Understanding

The big question when it comes to trading is how we can predict future price movement. There are many techniques out there to try and predict the future price. I want to predict future price movement based on price patterns. Along with this I want to make a trading system that is successful 65 percent or higher of the time

Data Understanding

After I get my dataset, I will get a better understanding of what patterns happen in my dataset. After that I will see the future movement after the pattern has occurred

Data preparation

I want to get the top 5 patterns that occurred in my dataset. From there I will break down the patterns further and see if any features give me

Modeling

This is a classification type of problem. Target variable will be long short hold I will give my program a random array and its features. The program will then tell me if I should long short or hold

Evaluation

I will evaluate this with typical classification metrics. I would put heavy emphasis on accuracy and also precision

Deployment

After this project I will then use this pattern analysis to build a trading software on quant connect.

\*get arma and cerma

Use ml models time series models

How can we use it to predict ?