FindING ALPHA

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FINTECH BOOTCAMP

# Overview

I am pleased to submit the proposal for the Finding Alpha, a AI driven strategy to create a vote for a Buy or Sell of any crypto currency or equity which would allow. The implementation should allow me to demonstrate everything that we have learned so far with request to Fintech Bootcamp and implement the same in a manner that would allow automated buy or sell decision.

To cap the AI strategy, we will be doing back testing and Alpha calculations against a Buy and Hold Strategy.

## The Objective

* Need #1: Implement Random Forest, Logistic Regression and Neural Network to a group of crypto and equities to generate buy and sell signals.
* Need #2: Implement a voting system that would allow for majority voting rule (66%) for any buy and hold decision.
* Need #3: Comparison between Buy and Hold and repeated Buy and Sell implementation.

## The Opportunity

* If possible and time permits, I will try to generate future price predictions using FB Prophet and see what the result of the of the strategy is.

## Execution Strategy

We are predicting y: future price whereas feature set would be developed using the following possibilities.

1. Percentage change (close)
2. Percentage change of SMA
3. Standard Deviation
4. Slope of the curve
5. Volume – percentage change
6. Normalized Volume Z-Score
7. RSI
8. Rolling Z- score
9. //Close/Simple Moving Average
10. //Close/Weighted Moving Average etc.

## Resources

1. Project 1 – Crypto BOT
2. Pologon.io API
3. Resource Material

## Project Deliverables

Following is a complete list of all project deliverables:

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| Deliverable |
| Working Software Application |
| End of Project Presentation |
| Git Hub Repo |

# Expected Results

* I would have been able to been able to demonstrate complete implementation of automated buy and sell strategy in comparison to buy and hold strategy.
* A comparison of analysis by Buy and Hold and Automated Strategy
* Resulting Alpha.