Research Project Progress Report Week [4] – SIT723

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| **Student Name:** | Satvik Sharma |
| **Supervisors’ Names:** | Maia Angelova |
| **Project Title:** | Financial Time series analysis with machine learning |
| **SIT723 Target Grade:** | Distinction |
| **Overleaf Project Link:** | <https://www.overleaf.com/7593645898fsydrtqsdgzb> |
| **Project Folder Link:** | <https://deakin365.sharepoint.com/:f:/r/sites/SIT723-FinancialTimeSeriesAnalysiswithMachineLearning/Shared%20Documents/General/Satvik%20Sharma(218595095)?csf=1&web=1&e=IlVdYq> |
| **Worklog:** | <https://deakin365.sharepoint.com/:x:/r/sites/SIT723-FinancialTimeSeriesAnalysiswithMachineLearning/Shared%20Documents/General/Satvik%20Sharma(218595095)/Worklog.xlsx?d=w2cfbd3ab588d42f58966474ef14f85c2&csf=1&web=1&e=qQHVUN> |
| **Project Plan** | |
| **Summary of the work planned with your supervisor:** | This week mostly focused on completing the literature review, and finding out what kinds of algorithms different papers have used and what can be implemented in the project. |
| **Summary of the work done:** | By the end of this week final literature review was complete and the data pre-processing was started with the dataset. Moreover, different machine learning algorithms like LSTM, ARIMA et cetera were studied. |
| **Next steps:** | Next steps for the project is to study the hybrid models and start working on making code for the project |
| **Overall project progress:** | The literature review completed on time and next steps are already planned and in progress |