Questions

1. Describe the raw quote data. And how is quote-imbalance is computed from raw quote data?
2. Describe the basic ideas of our model.
3. Describe how our model prevents look-ahead mistake.

To implement

1. Search for real time news data sources, use a web crawler to download real-time news data about individual stocks, and convert them into sentimental scores, which are used as additional node features.
2. Add the ratio of today’s preopen to the average of past five business day’s preopen, and the ratio of current bin trade volume to the preopen volume as two additional node features.