**Portfolio Management**

**How to form a portfolio based on the prediction.**

Based on what is talked before, we should first use “price” as the screening index. Then we choose TOP 10 percent assets.

I think

1. We could rank based on the price and get a result first.
2. Then ask the model to generate a comprehensive assessment of the future return for each asset.

**INPUT and OUTPUT for TASKs**

**Task1: evey day**

Forecast evey day for six months. The portfolio updates evey day based on the prediction result.

INPUT: each asset’s price (daily)

OUTPUT: each asset’s price for the next day

**Task2: long horizon,choose one year.**

Forecast for the next one year. The portfolio updates every horizon.(one year). The protfolio is based on the prediciton result.

INPUT: each asset’s price (weekly or monthly)

OUTPUT: each asset’s price for the next one year.