z-score -> create labels after T ticks -> CNN 3-day data (bid*10, ask*10, price*10, volume*10)

sampling before normalization

Because of limited memory, we downsampled the data sequence by a factor of 3.

rearrange the columns after sampling (let prices and volumes at the same level close to each other)

The size of our first convolutional filter is (1 × 2) with stride of (1 × 2). The first layer essentially summarises information between price and volume.

change in best level after normalization (no sampling needed as the size is small after selection)

爬头 We wanted to find ticks that contains more information and save memory.

Add more features (first order derivatives)

add an extra layer

increase filter size (larger stride)

After T ticks is not executable and reasonable. It is not necessary to make actions after a certain period of time...