

Assignment1-3	feasible(green)		not feasible(red)	Ta
time duration	6/8/2024	7/8/2024	8/8/2024	9/8/2024
SVM	1day			30min
Preprocessing	DAX	U30	U500	DAX
Data Analysis(Forecast)	EF1.1.1	EF1.1.2	EF1.1.3	EF1.1.4
	EF1.2.1	EF1.2.2	EF1.2.3	EF1.2.4
	EF1.3.1	EF1.3.2	EF1.3.3	EF1.3.4
	EF1.4.1	EF1.4.2	EF1.4.3	EF1.4.4
Performance Test				
Backtest	EF1.5.1	EF1.5.2	EF1.5.3	EF1.5.4
	EF1.6.1	EF1.6.2	EF1.6.3	EF1.6.4

Assignment4			
time duration	6/9/2024	7/9/2024	8/9/2024
SET50	SVM	LSTM	GANs
Preprocessing	SET50	SET50	SET50
Data Analysis(Forecast)	EF4.1.1	EF4.1.2	EF4.1.3
	EF4.2.1	EF4.2.2	EF4.2.3
	EF4.3.1	EF4.3.2	EF4.3.3
	EF4.4.1	EF4.4.2	EF4.4.3
Performance Test			
Backtest	EF4.5.1	EF4.5.2	EF4.5.3
	EF4.6.1	EF4.6.2	EF4.6.3

Assigment5		
39Stocks, tanoGANs/f-anoGANs		
time duration	9/9/2024	20/9/2024
39Stocks	tanoGANs	f-anoGANs
Preprocessing	39stock	39stock
Data Analysis(anomany score)	EF5.1.1	EF5.1.2
	EF5.2.1	EF5.2.2
	EF5.3.1	EF5.3.2
	EF5.4.1	EF5.4.2
Performance Test		
Backtest	EF5.5.1	EF5.5.2
	EF5.6.1	EF5.6.2

## Assignment6

39Stocks, correlation force

time duration	21/9/2024	30/9/2024
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39Stocks correlation force

Preprocessing 39stock  
EF6.1.1

Data Analysis(anomany score)

Covid crash EF6.2.1

Ukrainian Crash EF6.3.1

Chinese Crash EF6.4.1

Performance Test  
EF6.5.1

Backtest  
EF6.6.1

AUG

Working Plan	Week 1:	Week2:	Week3	Week4
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fix Source code SVM

Fix code: conGANs

fix code: f-anoGANs

fix code: tanoGANs

fix code: LSTM

RUN program DAX U30 U500

SVM

LSTM

GANs

RUN program SET50

SVM

LSTM

GANs

39stocks

GANs Anomaly Score

Correlation force

Write Report

Write paper

Write report on Performance Test SVM

Pee	Piw	Ta	Pee
9/8/2024	9/8/2024	10/8/2024	10/8/2024
		1hr SVM	
U30	U500	DAX	U30
EF1.1.5	EF1.1.6	EF1.1.7	EF1.1.8
EF1.2.5	EF1.2.6	EF1.2.7	EF1.2.8
EF1.3.5	EF1.3.6	EF1.3.7	EF1.3.8
EF1.4.5	EF1.4.6	EF1.4.7	EF1.4.8
EF1.5.5	EF1.5.6	EF1.5.7	EF1.5.8
EF1.6.5	EF1.6.6	EF1.6.7	EF1.6.8

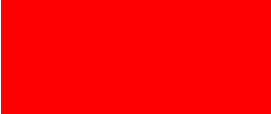
SEP

Week1

Week2

Week3

Week4



Write report on Performance LSTM

Write report performance GANs

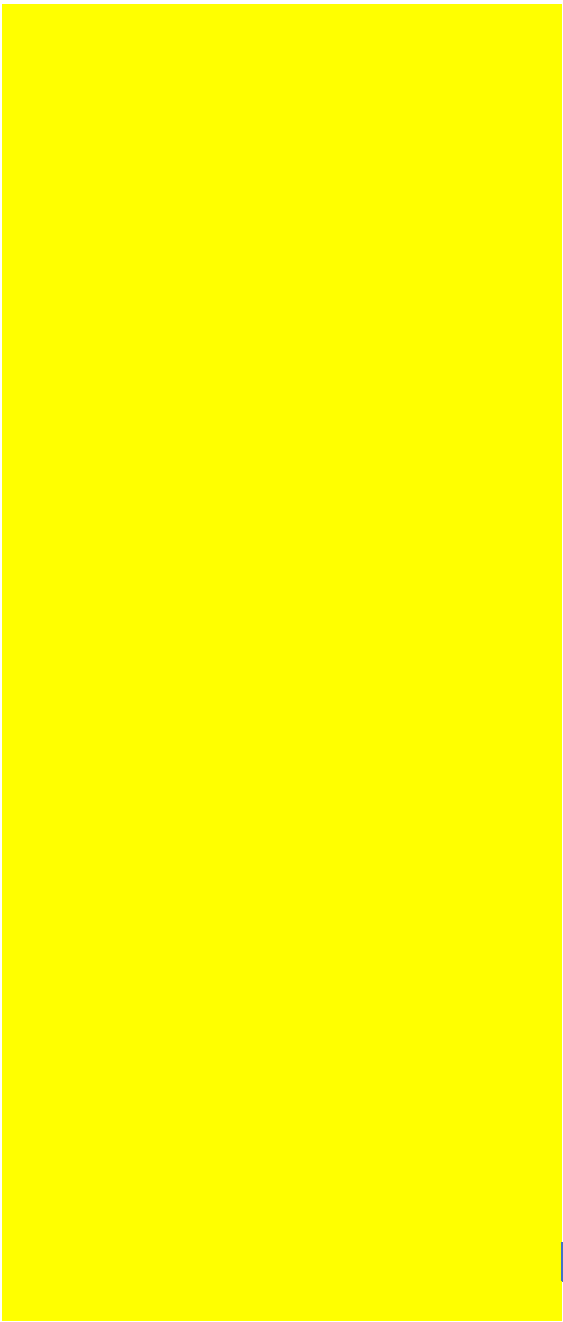
Correlation force

Piw	Ta	Pee	Piw
	10/8/2024	11/8/2024	11/8/2024
	4hr		
U500	DAX	U30	U500
EF1.1.9	EF1.1.10	EF1.1.11	EF1.1.12
EF1.2.9	EF1.2.10	EF1.2.11	EF1.2.12
EF1.3.9	EF1.3.10	EF1.3.11	EF1.3.12
EF1.4.9	EF1.4.10	EF1.4.11	EF1.4.12
EF1.5.9	EF1.5.10	EF1.5.11	EF1.5.12
EF1.6.9	EF1.6.10	EF1.6.11	EF1.6.12

Oct  
Week1                      Week2                      Week3                      Week4



12/8/2024	(Howto program)12/8/20	13/8/2024	14/8/2024
Lecture on How to measure	LSTM	1day	
Drawdown	Preprocessing	DAX	U30
		EF2.1.1	EF2.1.2
	Data Analysis(Forecast)		
Crash Duration	Covid crash	EF2.2.1	EF2.2.2
Crash Size	Ukrainian Crash	EF2.3.1	EF2.3.2
	Chinese Crash	EF2.4.1	EF2.4.2
Online 13.00, by VDO record in Youtube	Performance Test		
To understand step to do LSTM and program		EF2.5.1	EF2.5.2
	Backtest		
		EF2.6.1	EF2.6.2



Nov  
Week1

Week2

Week3





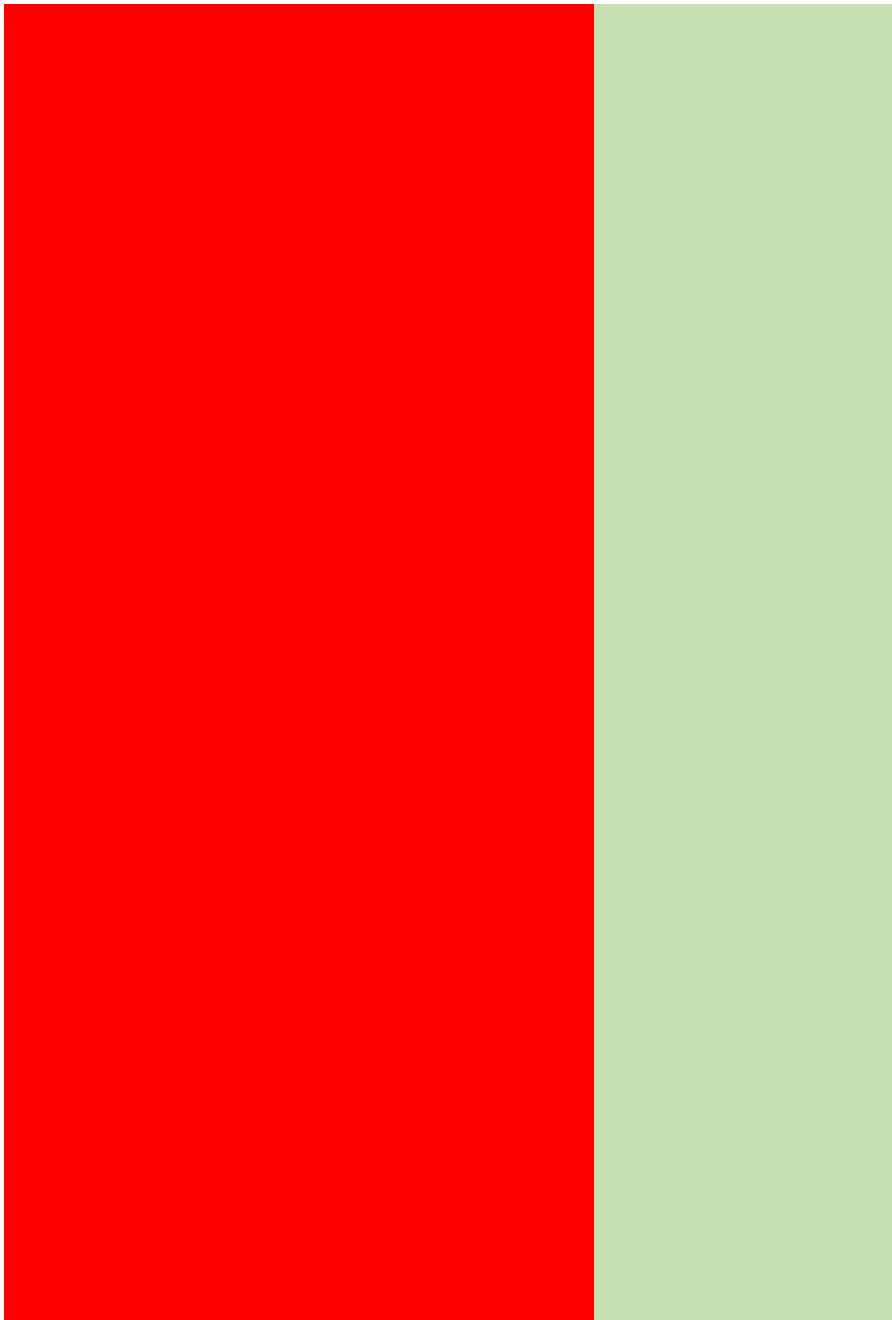
Plan of Comp						
	15/8/2024	16/8/2024	17/8/2024	18/8/2024	19/8/2024	20/8/2024
	30min				1hr	
U500	DAX	U30	U500	DAX	U30	
EF2.1.3	EF2.1.4	EF2.1.5	EF2.1.6	EF2.1.7	EF2.1.8	
EF2.2.3	EF2.2.4	EF2.2.5	EF2.2.6	EF2.2.7	EF2.2.8	
EF2.3.3	EF2.3.4	EF2.3.5	EF2.3.6	EF2.3.7	EF2.3.8	
EF2.4.3	EF2.4.4	EF2.4.5	EF2.4.6	EF2.4.7	EF2.4.8	
EF2.5.3	EF2.5.4	EF2.5.5	EF2.5.6	EF2.5.7	EF2.5.8	
EF2.6.3	EF2.6.4	EF2.6.5	EF2.6.6	EF2.6.7	EF2.6.8	

Learning Tensorflow.  
tadGANs

Week4      Dec  
Week1      Week2      Week3      Week4



Computational Run time (maximum 2 months)				
21/8/2024	22/8/2024	23/8/2024	24/8/2024	
	4hr			conGANs
U500	DAX	U30	U500	Preprocessing
EF2.1.9	EF2.1.10	EF2.1.11	EF2.1.12	
				Data Analysis(Forecast)
EF2.2.9	EF2.2.10	EF2.2.11	EF2.2.12	Covid crash
EF2.3.9	EF2.3.10	EF2.3.11	EF2.3.12	Ukrainian Crash
EF2.4.9	EF2.4.10	EF2.4.11	EF2.4.12	Chinese Crash
				Performance Test
EF2.5.9	EF2.5.10	EF2.5.11	EF2.5.12	
				Backtest
EF2.6.9	EF2.6.10	EF2.6.11	EF2.6.12	
	Back test LSTM python Metatrade			
.js Keras python				ConGANS
Anomaly Score How to produce!				
	What is	GANs		



	25/8/2024	26/8/2024	27/8/2024	28/8/2024
1day				30min
DAX	U30	U500		DAX
EF3.1.1	EF3.1.2	EF3.1.3		EF3.1.4
EF3.2.1	EF3.2.2	EF3.2.3		EF3.2.4
EF3.3.1	EF3.3.2	EF3.3.3		EF3.3.4
EF3.4.1	EF3.4.2	EF3.4.3		EF3.4.4
EF3.5.1	EF3.5.2	EF3.5.3		EF3.5.4
EF3.6.1	EF3.6.2	EF3.6.3		EF3.6.4



29/8/2024		30/8/2024	31/8/2024	1/9/2024	2/9/2024	3/9/2024
		1hr				4hr
U30	U500	DAX	U30	U500	DAX	
EF3.1.5	EF3.1.6	EF3.1.7	EF3.1.8	EF3.1.9	EF3.1.10	
EF3.2.5	EF3.2.6	EF3.2.7	EF3.2.8	EF3.2.9	EF3.2.10	
EF3.3.5	EF3.3.6	EF3.3.7	EF3.3.8	EF3.3.9	EF3.3.10	
EF3.4.5	EF3.4.6	EF3.4.7	EF3.4.8	EF3.4.9	EF3.4.10	
EF3.5.5	EF3.5.6	EF3.5.7	EF3.5.8	EF3.5.9	EF3.5.10	
EF3.6.5	EF3.6.6	EF3.6.7	EF3.6.8	EF3.6.9	EF3.6.10	





4/9/2024	5/9/2024
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U30	U500
EF3.1.11	EF3.1.12
EF3.2.11	EF3.2.12
EF3.3.11	EF3.3.12
EF3.4.11	EF3.4.12
EF3.5.11	EF3.4.12
EF3.6.11	EF3.6.12