Handout: Installation and Setup Guide for the LSTM Trading System

**Objective**

This guide will walk you through the complete installation of the LSTM Expert Advisor, its Python backend, and the automated retraining scripts. By the end, you will have a fully functional, self-updating AI trading system.

This ea is for the EUR/USD 1 H chart only

I would appreciate anyone who uses this if they take the time to get the settings dialed in to send me the set file they are using. Thanks jason.w.rusk@gmail.ccom

**Part 1: Prerequisites**

Before you begin, ensure you have the following installed on your Windows machine:

1. **MetaTrader 5 (MT5):** The trading terminal from your broker.
2. **Python:** A recent version of Python (e.g., Python 3.10 or newer). During installation, make sure to check the box that says **"Add Python to PATH"**.
3. **Required Python Libraries:** Open a Command Prompt (cmd.exe) and install the necessary libraries by running these commands one by one:

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pip install torch

pip install pandas

pip install scikit-learn

pip install joblib

**Part 2: File Placement (The Most Critical Step)**

Correct file placement is essential. We will place all files within the MetaTrader 5 Data Folder.

**Step A: Find Your MT5 Data Folder**

1. Open your MT5 terminal.
2. Click on **File** in the top menu.
3. Click on **Open Data Folder**.
4. An Explorer window will open. This is your unique MT5 Data Folder. Keep this window open. The path will look something like: C:\Users\YourName\AppData\Roaming\MetaQuotes\Terminal\Some\_Long\_Hash\_String\

**Step B: Place the Files**

You will have a total of **8 primary files** for this project. Here is where each one must go inside the Data Folder you just opened.

1. **Navigate to the MQL5 subfolder.** This is your main working area.
2. **The Expert Advisor File:**
   * Go into the **Experts** folder.
   * Save the EA file here:
     + Siobahn.mq5
3. **The MQL5 Script for Data Export:**
   * Go back to the MQL5 folder, then go into the **Scripts** folder.
   * Save the export script here:
     + ExportHistory.mq5
4. **The Main Python Project Folder:**
   * Go back to the MQL5 folder, then go into the **Files** folder. This is where MT5 allows external programs to read and write data.
   * Inside Files, create a new folder named **LSTM\_Trading**.
   * Save the following  **Python-related files** directly inside this LSTM\_Trading folder:
     + daemon.py
     + generate\_predictions\_for\_backtest.py
     + train\_LSTM.py
     + Train\_regression.py
     + retrain\_manager.py
     + All 7 of your initial data .csv files (e.g., EURUSD60.csv, EURJPY60.csv, etc.).

**Final Folder Structure Checklist:**

Your structure inside the MQL5 folder should look exactly like this:

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MQL5/

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├── Experts/

│ └── LSTM\_Trading\_v5.69.mq5

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├── Files/

│ └── LSTM\_Trading/

│ ├── daemon.py

│ ├── retrain\_manager.py

│ ├── train\_LSTM.py

│ ├── train\_regression.py

│ ├── generate\_predictions\_for\_backtest.py

│ ├── EURJPY60.csv

│ └── ... (and 5 other .csv files)

│

└── Scripts/

└── ExportHistory.mq5

**Part 3: Initial Setup and Compilation**

1. **Compile the MQL5 Files:**
   * Open **MetaEditor** from your MT5 terminal (or by pressing F4).
   * In the "Navigator" pane on the left, expand Experts and double-click Siobhan.mq5 to open it. Click the **Compile** button.
   * Expand Scripts and double-click ExportHistory.mq5 to open it. Click **Compile**.
   * If there are no errors, you can close MetaEditor.
2. **Run the Initial Training:**
   * Before you can run the EA, the AI models must be trained for the first time.
   * Open the command prompt with Administrator privileges
   * In the cmd prompt navigate to your folder LSTM\_trading it will be something like this cd Users\*username*\AppData\Roaming\MetaQuotes\Terminal\*Long-string-of-numbers-and-letters*\MQL5\Files\LSTM\_Trading
   * In the command window type python train\_LSTM.py
   * When it finishes type python train\_regression.py
   * When they have both finished
   * Then run from cmd “python generate\_predictions\_for\_backtest.py”
   * **IMPORTANT** it will create a file called “backtest\_predictions.csv” you must manually move this file into the C:\Users\xxxxxxx\AppData\Roaming\MetaQuotes\Terminal\Common\Files (this will allow you to use the strategy tester with this EA).
   * Return to the cmd and type python daemon.py daemon
   * Now open your metatrader 5 and add the Siobhan expert advisor to the EUR/USD 1h chart
3. **Running the Expert Advisor**
   * Open a EUR/USD H1 Chart: In your MT5 terminal, open a chart for EUR/USD and set the timeframe to H1 (1 Hour). This EA is specifically designed for this pair and timeframe.
   * Attach the EA: In the "Navigator" pane, find LSTM\_Trading\_v5.69 under the "Expert Advisors" section. Drag it onto your EUR/USD chart.
   * Configure Settings:
   * The settings window will appear. Go to the "Common" tab and make sure "Allow Algo Trading" is checked.
   * Go to the "Inputs" tab to configure your desired trading parameters (Risk, SL/TP modes, etc.).
   * Click OK.
   * Enable Algo Trading: Ensure the main "Algo Trading" button in the MT5 toolbar is green and enabled.
   * You should now see the "--- LSTM Price Prediction ---" display in the top-left corner of your chart. The system is now fully operational.
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   * restart the daemon every week, ensuring it adapts to changing market conditions.

**Part 4: Running the Expert Advisor**

1. **Open a EUR/USD H1 Chart:** In your MT5 terminal, open a chart for EUR/USD and set the timeframe to H1 (1 Hour). This EA is specifically designed for this pair and timeframe.
2. **Attach the EA:** In the "Navigator" pane, find Siobhan under the "Expert Advisors" section. Drag it onto your EUR/USD chart.
3. **Configure Settings:**
   * The settings window will appear. Go to the **"Common"** tab and make sure **"Allow Algo Trading"** is checked.
   * Go to the **"Inputs"** tab to configure your desired trading parameters (Risk, SL/TP modes, etc.).
   * Click **OK**.
4. **Enable Algo Trading:** Ensure the main "Algo Trading" button in the MT5 toolbar is green and enabled.

You should now see the "--- LSTM Price Prediction ---" display in the top-left corner of your chart. The system is now fully operational. (predictions will begin in 24 hours)

I suggest weekly that you redownload the 1 h history in each of the csv files and run the retrain\_manager.py