

Weekly Report of Research Work

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汤吉(Ji TANG)

Number: WR-ABS-TEMP-2015A, E-mail: tangji08@hotmail.com

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1 Work

This week, I have done four main things:

1. I have determined the graduation project direction: The Study About The Tendency Of International Gold Price Based on kNN.
2. The discussion with the economics teacher.
3. The collection of the Big Data of International Gold Price and Bulk Commodity Price.
4. The preparation for Political Exam.

2 The graduation project direction

Nowadays, the international economics have become one of the most important things. Then I have noticed that the price of gold is a quasi-periodic and maybe have some objective law variation. And there are so much history forex datas for traning. So I want to discover the potential connection between the international gold price, Bulk Commodity Price, some important economics policies and the time based on the method of machine learning. Because I have been doing the foreign exchange transactions for more than one year and have some direct feelings about the international market. Maybe it's not a bad idea for me.

3 The discussion with the economics teacher

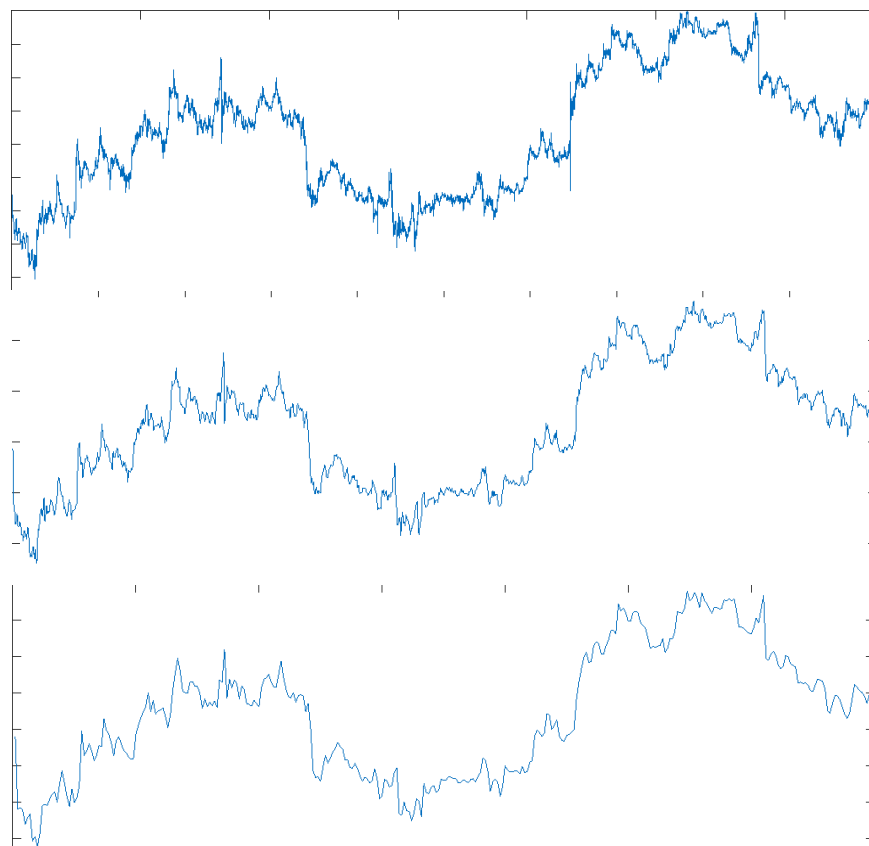
Last week, I have asked the economics teacher "Weiping Liu" about this idea and she told me that she had the similar project about the study on economics based on machine learning and she could do me a favor. It's not easy but she'd like to give me some advice. Recently, there will be a famous economist's lecture about this field, and I could go if I have time.

4 The collection of the Big Data

These days, I have collected more than 10,000,000 data of Gold Price and Bulk Commodity Price for nearly 10 years by every 1 minute observed.

And I have do some simple drawing and denoising for the data of AUX/USD in 2014.

The data has been improved to be right and accurate!



5 The preparation for Political Exam

It only remains 20 days for postgraduate examination, and I have been preparing for Political Exam for a long time. But I find that it's too hard to memorize it!

References