PREDICTIVE STOP LOSS

Data Engineering Final Presentation

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DEVELOPMENT

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ASSIGN-MENTS

1. Created a library to have the API key so as to hide it from the main code. Learnt how to write libraries and expose code as functions.
2. Then, created an application to obtain metrics for every 6 minutes - Mean, Volatility, Fractal Dimension, Returns.
3. Used hourly data to decide if we need to invest in the currency or not based on returns.
4. Developed a Regression algorithm to predict returns using hourly data.
5. Combined the Stop Loss Function with Predicted returns and developed a Predictive Stop Loss.

LET'S LOOK AT CODE.

Things that didn’t work

- Scikit-Learn Neural Network - Multi-Layered Perceptron.
- TensorFlow LSTM

Reasons:

- Hardware Limitation
- Insufficient Data
- Time during finals week!

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CONCLUSION

With the Prediction errors and Calculated Returns, we can decide if we need to invest more into a forex trade or not.

Things that need to change:

- Collect more data points.
- Have more features in the regression algorithm to see if it works.
- Use Neural Nets instead of Regression.

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THANK YOU
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