This file uses tick data of APPL from Apr 11 to Apr 13, 2018 to compute the hidden liquidity of Apple stock for this order book (exchange). It also calculates the probability of price-up movement given the level-I ask size and bid size, for the purpose of generating a short-term trading signal.

It also tests the accuracy of the prediction by comparing the judgement based on the probability of price-up to the real situation in the order book from Apr 11 to Apr 13, 2018.

The data files are included as below:

AAPL\_09.04.2018.csv

AAPL\_10.04.2018.csv

AAPL\_11.04.2018.csv

AAPL\_12.04.2018.csv

AAPL\_13.04.2018.csv