

# Quantitative Algorithmic Trading System

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## Team Members:

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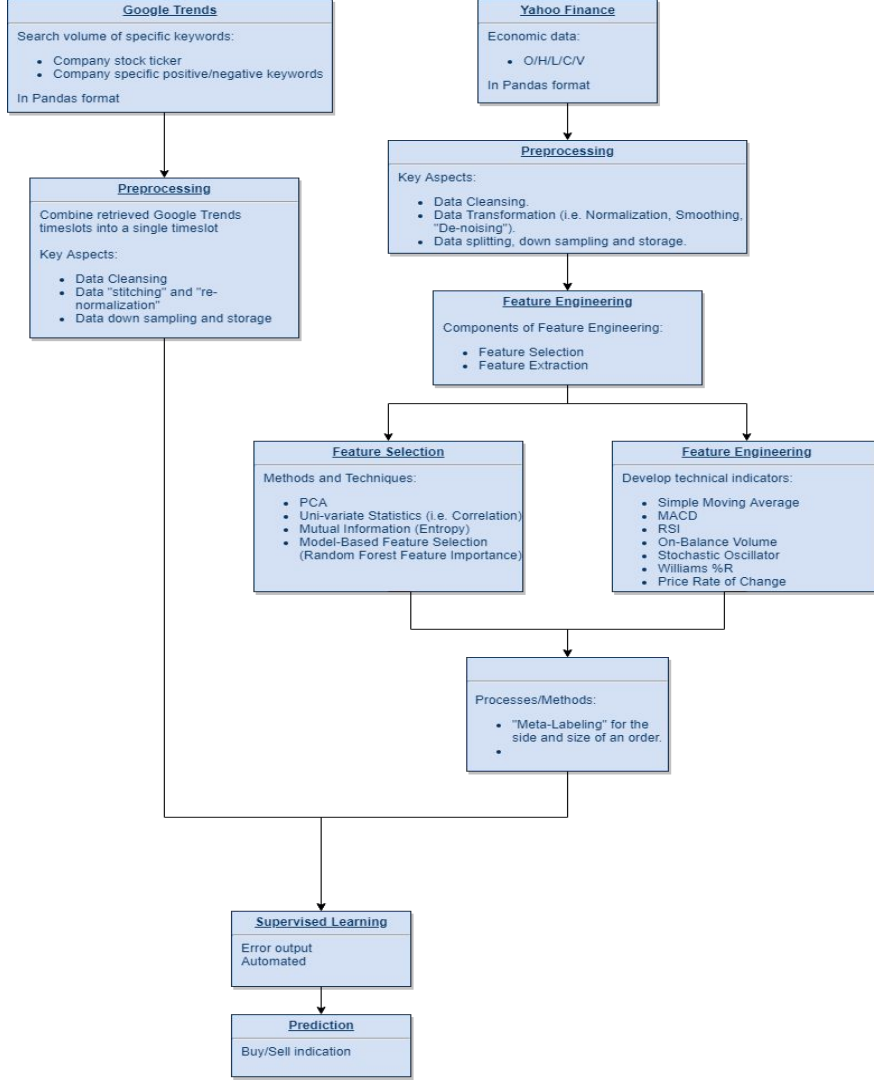
# Objective

- The main objective of this project is to develop an **algorithmic trading system** which will be capable of making **profitable stock market trading** decisions with an error margin of roughly 10%.
- Make Use of the Following Types of Financial Data:
  - Fundamental Data (i.e. Macroeconomic Variables)
  - Market Data (i.e. Technical Indicators)
  - Alternative Data (i.e. Google Search Trends)
- Applying Supervised learning to 'predict' the behaviour of the market.

# Key Development Plan Aspects

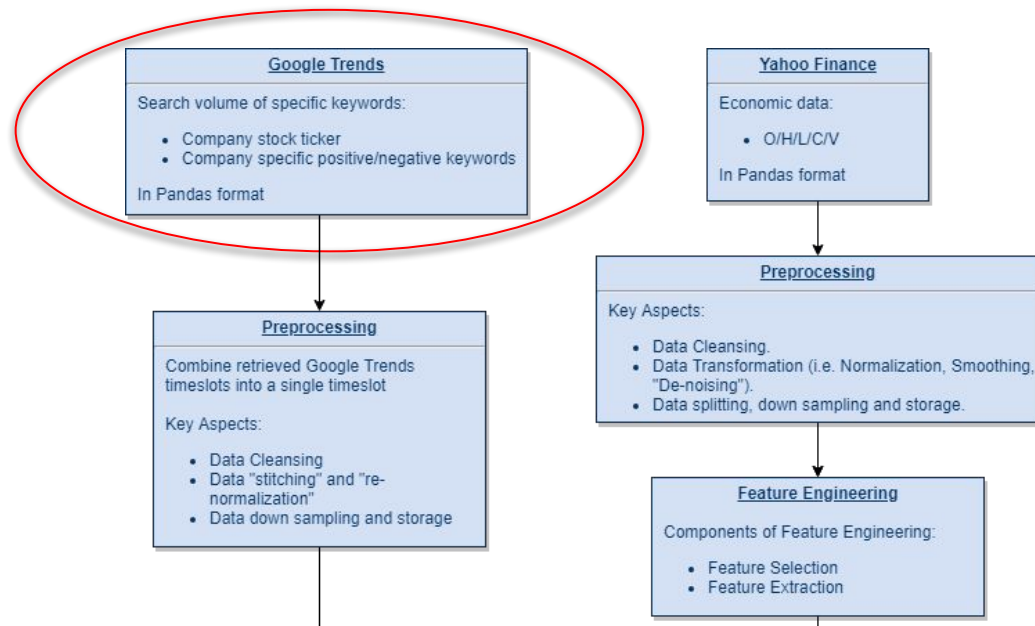
- Data Acquisition and Pre-processing
- Application of Quantitative Analysis Methods
- Strategy and Machine Learning Model Development
- Backtesting and Performance Evaluation
- Optimization

# Design plan



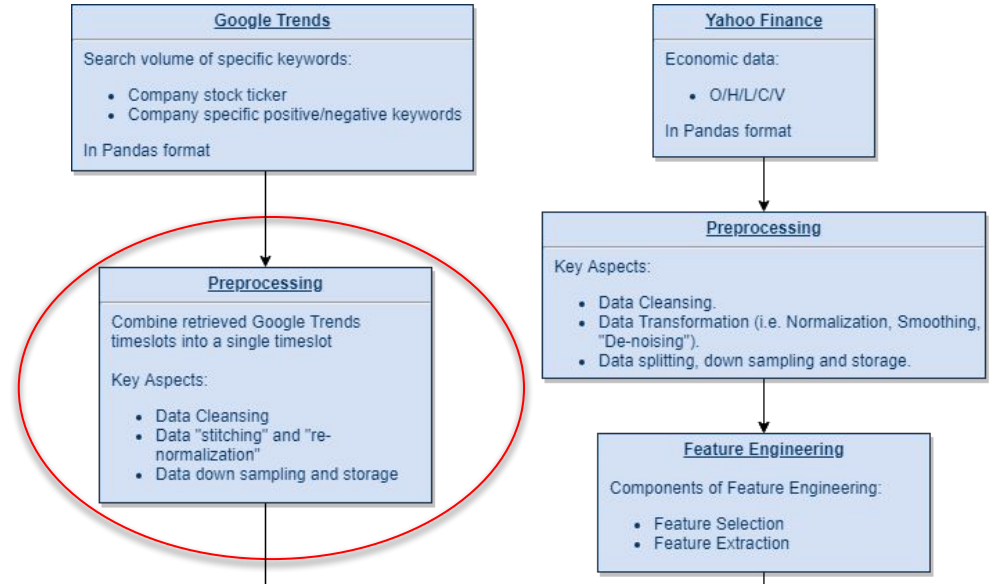
# Design plan

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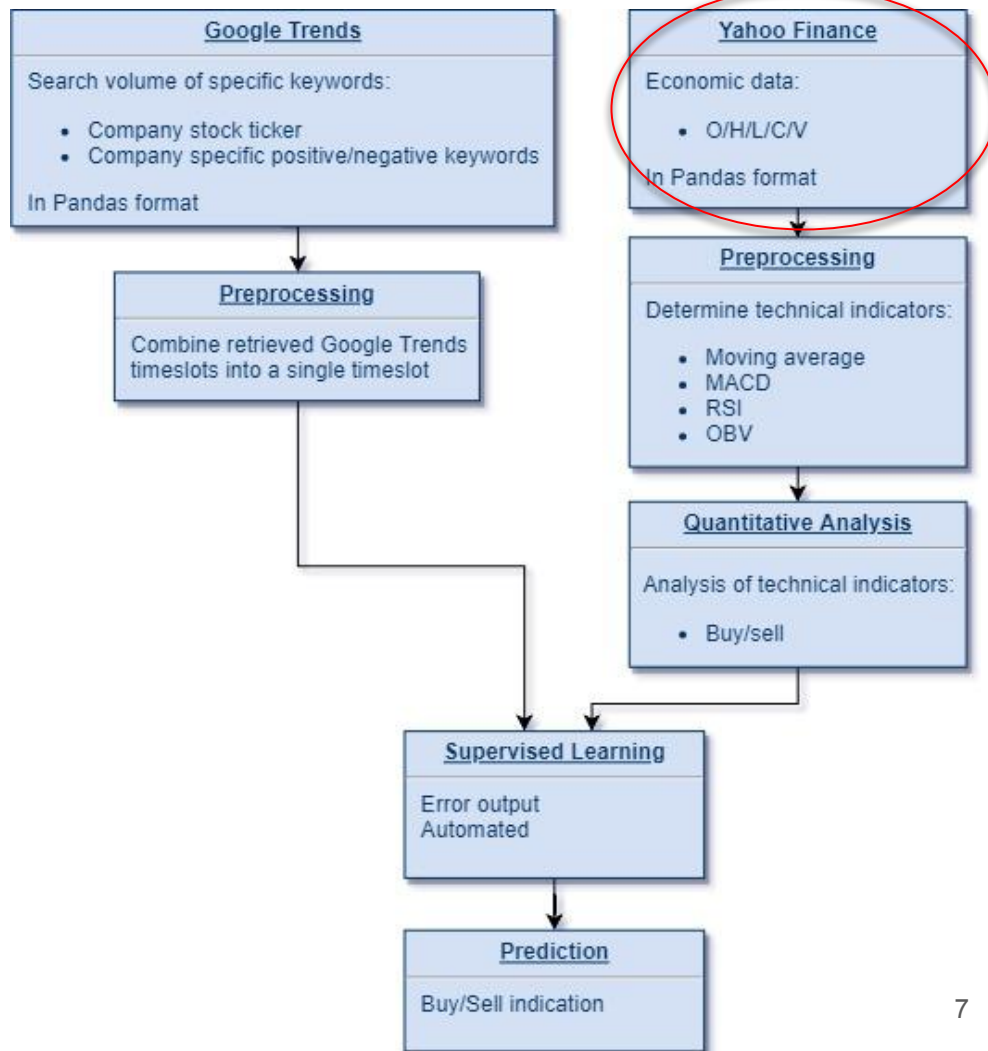
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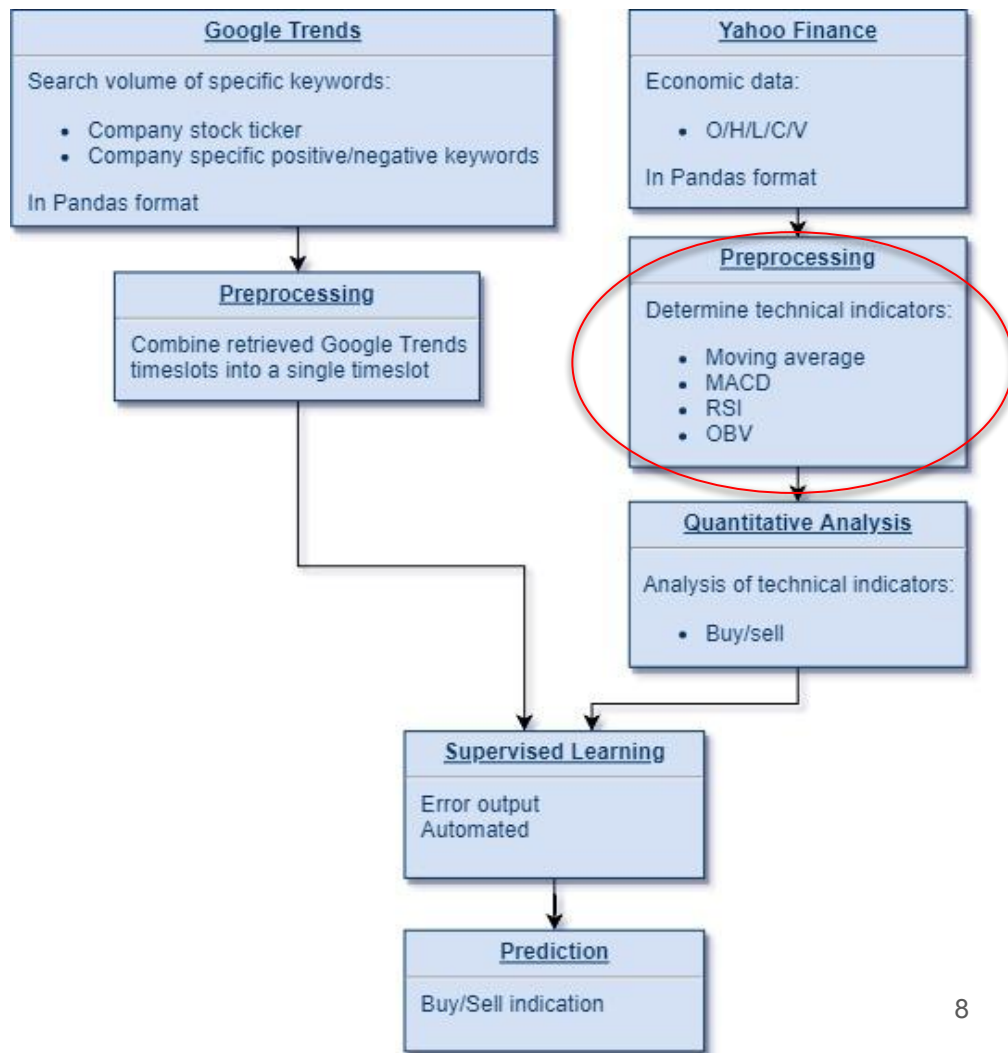
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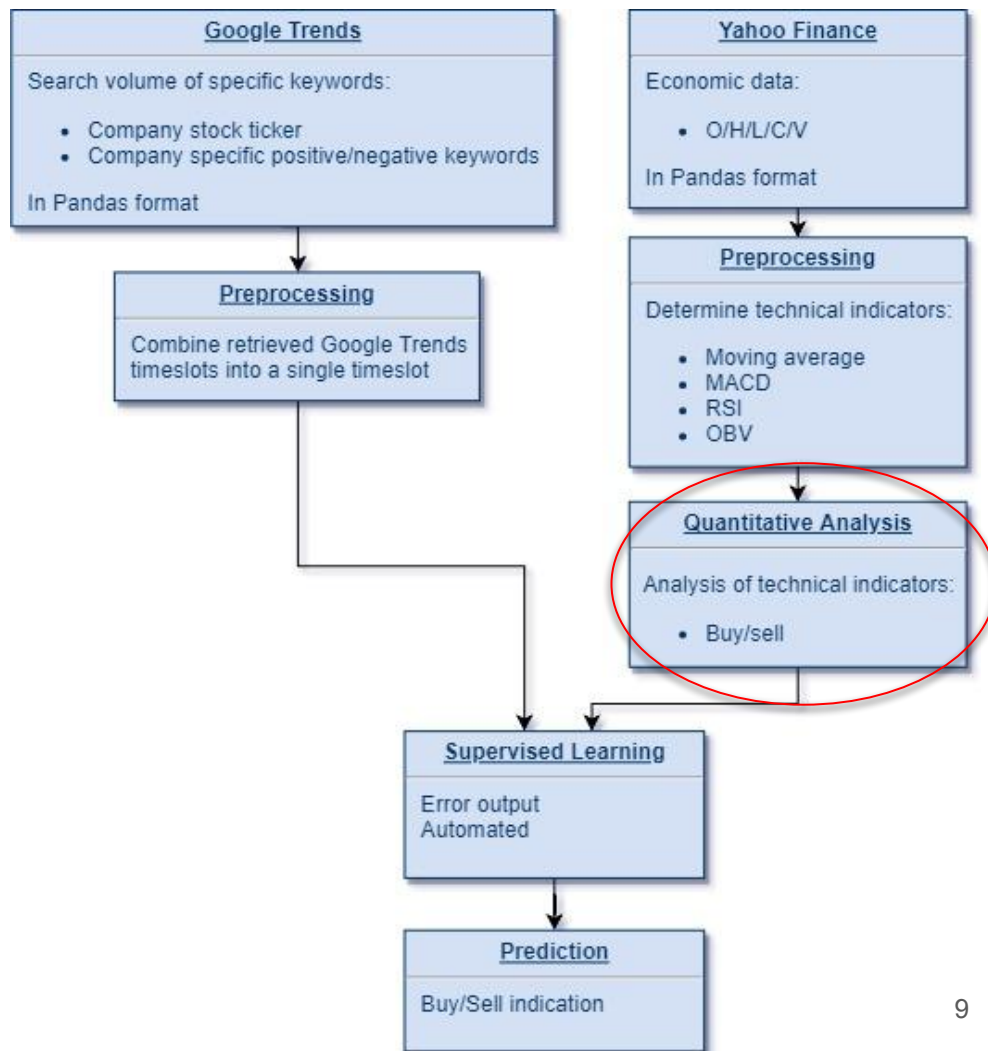
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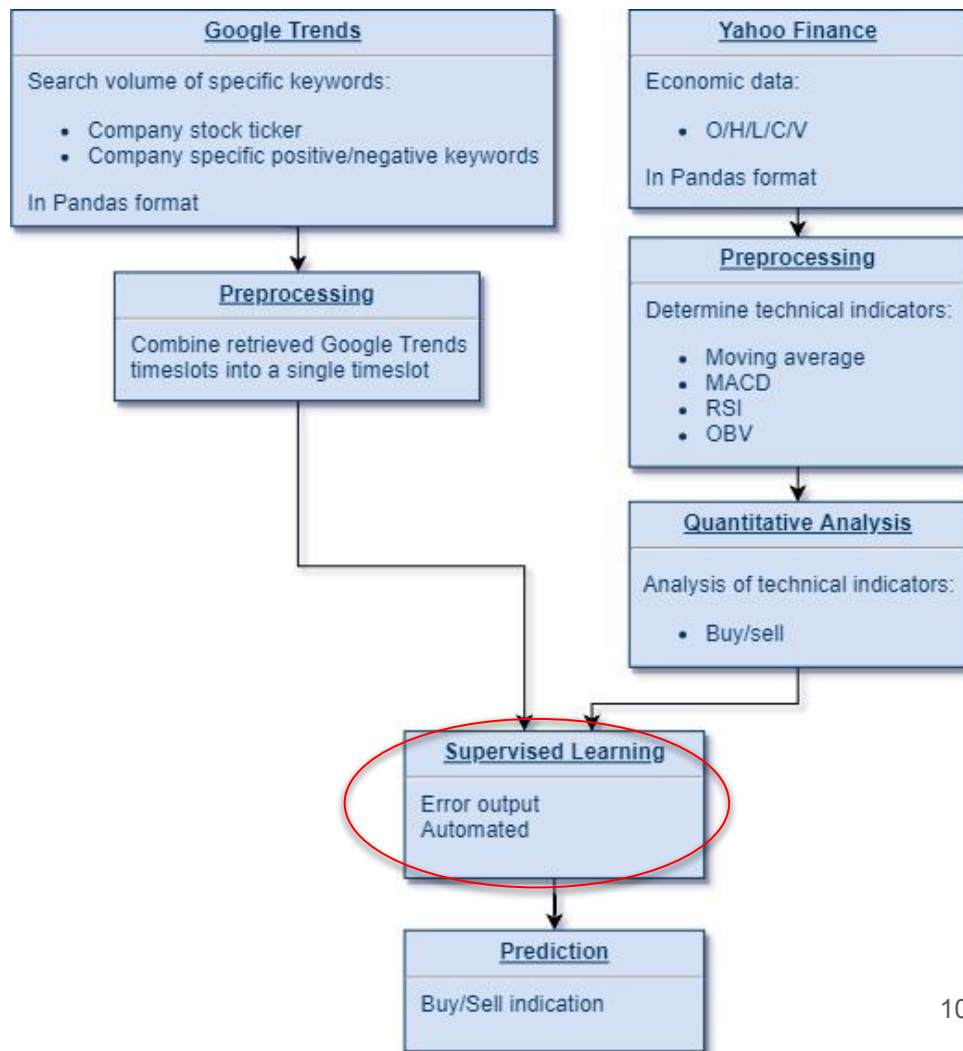
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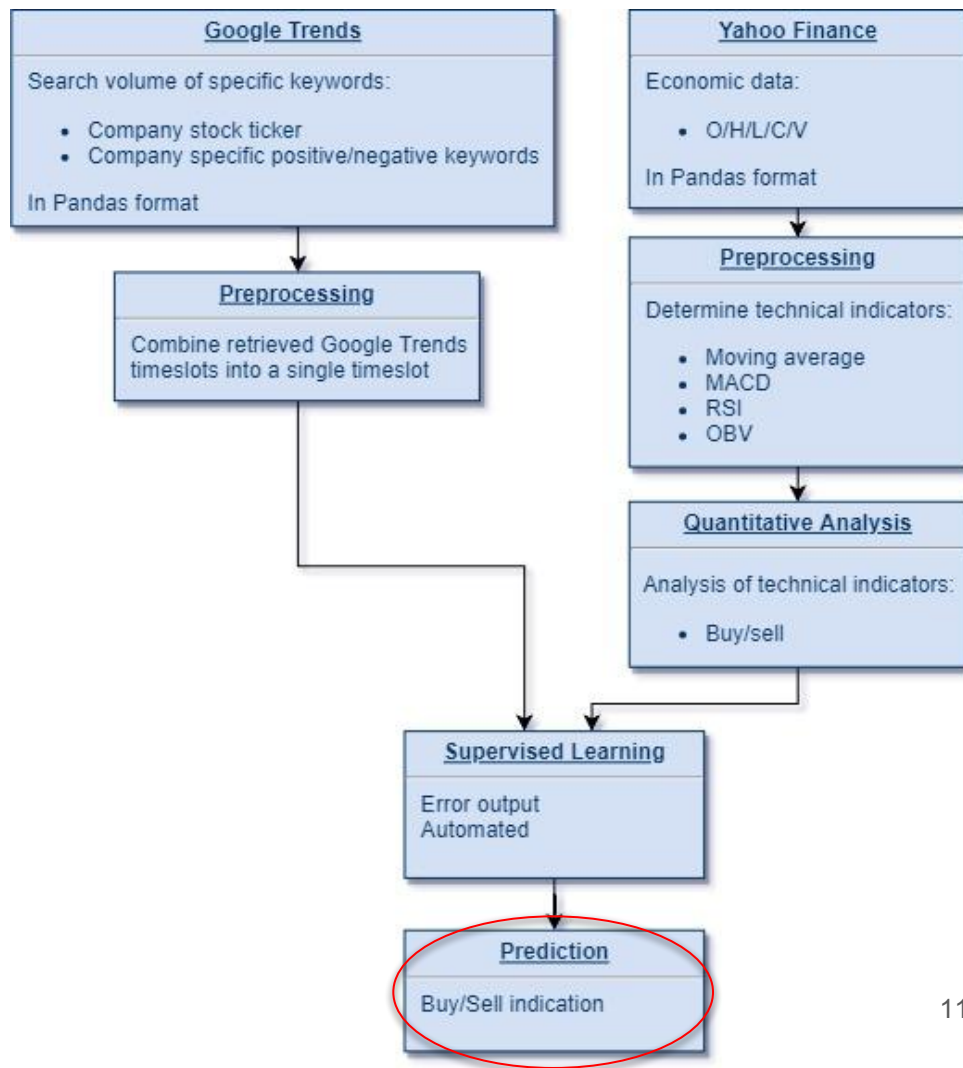


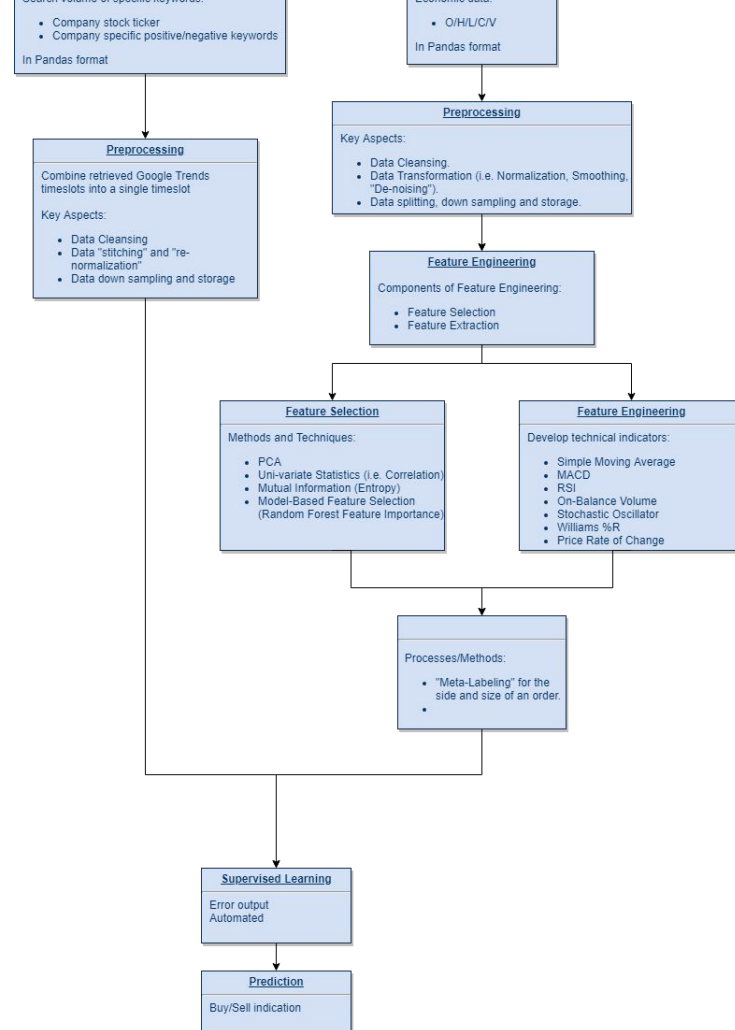
# Design plan

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# Progress

- Advances in preprocessing and quantitative analysis



# Questions