Model construction

* Training data:

Data in July: data\_201807.RData / data\_format2\_201807.h5

Processing with a bar length as 30.

* Features:

Open: the opening price of the current bar

Close: the closing price of the current bar

High: the highest price of the current bar

Low: the lowest price of the current bar

Volume\_ave: the average volume of the current bar

* Response:

Signal: rising (i.e. the closing price of the next bar > the closing price of the current bar) = 1 / falling = 0

* Model:

logistic regression

* Features after model selection:

Open + Close

After training the model, we save the model and use it to predict future signals, based on which we make trading decisions.