

Supervisor Meeting Minutes 02

Date/Time 22nd January 2018, 1.30-2.30pm

Venue SIS Level 4 Student corner near room 4021

Team Attendees Kevin Chong, Lim Yan Ling, Tee Yu Xuan

Supervisor Prof Meeana

Agenda:

1. Update revised project scope
2. Update progress of project

S/N	Note/Task	Actor	Follow-up Action
1.	<ul style="list-style-type: none">• Yu Xuan explained that our primary objective is to discover insights in the data• Sec objective would be to predict price movements for model• We will be doing time series clustering and clustering of financial data to give some insights for the data• Do it on the data we have collected by running across different currency pairs• Find relationship between different currency pairs• We will focus on data exploration and model building and predict a predictor• We will remove deployment on the live brokerage system (Oanda)• Explain to prof that client does not have subscription to data and subscription to CNN.		

2.	<ul style="list-style-type: none"> • Current Status: pulling of data and preliminary analysis. • Using JMP pro for EDA. • Transformation of data: Microsoft SQL server and visual studio 		
3.	<ul style="list-style-type: none"> • Prof Comments: <ul style="list-style-type: none"> ○ Do more research on time series to convince client. Explain how does the output look like, what benefits they will gain from the data analysis. ○ Understand deliverables of clients. Important to agree on deliverables with client. Do not overpromise. ○ Client wants python. Prof recommend R so we will be doing on R. To update client and convince them of R ○ Restrict to a few pairs of currency pair for project ○ Email her links to the two R packages and articles on time-series clustering that Prof Kam sent us ○ Update her after we have discussed with client on revised job scope. 	<ul style="list-style-type: none"> • Update client during meeting (Completed) • Choose a few currency pairs for analysis (Completed) • Email prof (Completed) • Update prof after client meeting (Completed) 	<p>All</p> <p>All</p> <p>Yan Ling</p> <p>Yan Ling</p>