Supervisor Meeting Minutes 07

Date/Time 4th April 2018, 5.30-6pm

Venue SIS building Student Corner 4-6

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

Supervisor Prof Meena

Agenda:

1. Obtain feedback for Research Paper

2. Clarify queries

S/N	Note/Task	Actor	Follow-up Action
1.	 Abstract need to capitalise ARIMA and state the currency pair Lit review is about what others did and talk about it. Look at how the technique is used. What it is. How Bollinger bands are usually used. Introduction: what company they are and what they are willing to do. Summarise the intro Motivation: What is the problem with current approach and improve it. Or what can you help for your client. Explain data preparation. Mention lib. Mention that you use this lib and this function to generate this chart. Don't have to show codes Mention and describe RSI package BB approximately for high frequency Bollinger Bands only needed for mins data Use GG plots for the graphs Follow cross validation Min then hold out for one hour and choose one hour or 30 mins Rerun auto ARIMA again, reduce sample size 	Yan Ling Yan Ling Kevin	Edit the abstract, introduction motivation, conclusions etc Remove the weekly and daily data done Do the hold out period for the 3 datatsets.

 Prof: Reflect and analyse the difference in performance for 3 ARIMA datasetsmins, weekly and daily Prof: Include tool and software used Kevin asked if he should train by entire data? Prof: Yes train for entire data Prof: Hold out for last part, hold out for diff periods. Prof: Show how Mean Square Error are different for 3 datasets. 	Kevin Yu Xuan	Include libs and packages.
 Prof suggest to Include R Shiny in future work. Prof: Recommendations part: Explain with respect to sponsor and model. 	Yan Ling Yan Ling	Compare MSE. Edit conclusion
How ARIMA and Bollinger Bands have answered your research topic. How it has helped your client	Yan Ling	and future work Edit recommendations