

## Supervisor Meeting Minutes 06

**Date/Time** 23<sup>rd</sup> March 2018, 4-5pm  
**Venue** SIS building Student corner outside room 4021  
**Team Attendees** Kevin Chong, Lim Yan Ling  
**Supervisor** Prof Meena

### Agenda:

1. Update feedback
2. Clarify deliverables for final paper and R Markdown

S/N	Note/Task	Actor	Follow-up Action
1.	<ul style="list-style-type: none"><li>• Kevin explained that we got the data with brokerage for 3 sets of data (daily, mins and weekly data). All the parameters are in the code. Profs will be able to access</li><li>• Kevin explained that client wants to use B-Band to analyse. It is a method in TTR package. He wants to know if this trading strategy would be profitable. How do our group link it back to report?</li><li>• Prof: Focus on running model for weekly, mins, weekly data and visualise. Look at PCF and decide on the values. Run a model and check accuracy. Test the sample from Jan 2018. Do Arima test. If technical analysis does not support the report, include it in the final artifact.</li><li>• Prof: Due to time constraints, make sure you clarify deliverables with clients. Do not agree to deliver additional deliverables if you are unable to complete on time</li><li>• We told prof that we will be uploading our updated abstract by this weekend into the dropbox folder</li></ul>	Yan Ling	Edit and upload the updated version of abstract on elearn

2.	<ul style="list-style-type: none"> <li>• Kevin: Do we submit RMD for our report deliverables? Whenever user input into RMD, the analysis would then have to change. How do we make then sure that the R-markdown is dynamic and interactive if our analysis is fixed?</li> <li>• Prof clarified that the R markdown is an artifact and we would have to submit a research paper that consist of our Arima analysis for 3 data sets in addition to R-markdown.</li> <li>• Prof: <ul style="list-style-type: none"> <li>○ Deliverable 1: Research paper as mention by prof kam (run model for weekly, mins, weekly data and visualise)</li> <li>○ If technical analysis cannot link to report, put in final artifact for the client deliverables</li> </ul> </li> <li>• Prof: Email her or prof kam if there are any queries for technical analysis and whether our team should add it into the research paper.</li> <li>• Send email on Mon/Tues for any queries for technical analysis</li> </ul>	Kevin	Technical analysis and email prof if there are any queries or changes