AlgoExe

building and evaluating machine learning models for investing

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- Algoexe is a service devoted to building and evaluating machine learning models for investing in stocks.
- Keywords: machine learning, investing, stocks, predictive analytics.

About Us

- We build and evaluate performance of machine learning models for predicting stock prices. We provide information about raw data and features that might have predictive power.

- Our mission is to create the best machine learning models for investing by applying recent scientific results from the machine learning field.

Founder - Marcin Orchel

- I am a computer scientist.
- Currently, I conduct scientific research at AGH University of Science and Technology as an assistant professor.
- I also develop the service Algoexe about building and evaluating machine learning models for investing. I also develop a private trading system.
- I got PhD in computer science from AGH University of Science and Technology.
- I worked as a software engineer for more than 6 years (in particular in hedge fund industry).
- I am interested especially in predictive analytics, machine learning, data mining, support vector machines, stock market prediction.

What We Do

- We build and evaluate machine learning models for stock price prediction.
- We generate research reports about companies. The reports include charts and descriptions of raw data and selected features that might have predictive power.
- We also generate research presentations, which contain selected data from research reports presented in a compact format.

Predictions

- We solve the following prediction problems for selected stocks:
  - prediction of stock price.
- See the example of a research report on AAPL.
- See the example of a research presentation on AAPL.

Data

- We use public domain data sets:
    - Wiki EOD Stock Prices from Quandl for price data, splits and dividends,
    - SEC filings reported in the form of XBRL data for fundamentals data,
    - H.10 Statistical Release from the Fed for forex data.

Contact

- AlgoExe
  Krakow, Poland
  Email: con4783@algoexe.com
- Site profiles on:
  - Google+
  - Twitter
  - LinkedIn
  - Facebook