

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.



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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.



- I am a **computer scientist**.
- Currently, I conduct **scientific research** at AGH University of Science and Technology as an assistant professor.
- 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**.

- 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**.

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