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Subject: Aidyia AI-based trading backtests, US equities & global futures

Date: Wed, 29 Oct 2014 15:34:18 +0000

Attachments: Equities-20141029.xlsx; Futures-20141028.xlsx; AidyiaOverview.pdf

Hi Jeffrey,

The main reason I want to meet w/ you next week is to discuss some of our OpenCog proto-AGI progress and plans...

However, our recent backtesting of our AI-based trading system has been so exciting I can't resist sharing it as well, and perhaps we can discuss when we meet...

Attached please find our recent backtest results on US equities and Global futures/etc. universes... along with a very brief explanation of the trading methodology we followed.

If you would like more information about something here, asking via email would be a good idea, and then Cassio (who has been the main guy for this work, though I've developed a couple of the key predictive algorithms) can provide more information....

We had held out 2012-13 as "virgin data" since founding Aidyia in 2011, and not done any work with it at all or even looked at it, until the last couple weeks when we ran our predictive algorithms and then a backtest on 2012-13. The results were pretty good, and for the 2013 US equities models, remarkably good.... So we're pretty relieved that our effort at a "true out of sample" backtest of this nature gave nice results ;) ...

Looks like we can start trading early next year; there are still some things we need to automate more fully, and some small but useful improvements to the system to make ...

It's not AGI, but it's been fun to play with, and may help me earn enough \$\$ to fund AGI full-scale myself, we'll see...

;)
 Ben