

ABSTRACT

SYSTEMS AND METHODS FOR ALLOCATING CAPITAL TO TRADING STRATEGIES FOR BIG DATA TRADING IN FINANCIAL MARKETS

Exemplary systems and methods for allocating capital to trading strategies may include a means for generating a virtual machine for a trading strategy in a historical server, a means for obtaining historical performance data for the trading strategy from the historical server, a means for transforming the historical performance data into metrical data, a means for transforming the historical performance data and metrical data into a neural network usable data set, a means for creating a neural network base, and a means for forming a neural network.

FIG. 2