CLAIMS

1. A method for allocating capital to trading strategies comprising:

generating a virtual machine by a master virtual machine server for a trading strategy in a historical server;

obtaining historical performance data for the trading strategy from the historical server;

transforming by the virtual machine the historical performance data into metrical data;

transforming by the virtual machine the historical performance data and metrical data into a neural network usable data set;

creating by the virtual machine a neural network base;

forming by the virtual machine a neural network; and

further comprising the virtual machine and the historical server comprising separate entities, the virtual machine generated and dedicated for a specific trading strategy.

2. The method of claim 1, further comprising:

training by the virtual machine neural network for one or more data points.

3. The method of claim 2, further comprising:

calculating by the virtual machine an error rate for the one or more data points until the error rate stops converging or cannot converge.

4. The method of claim 3, further comprising:

saving by the virtual machine the neural network.

5. The method of claim 4, further comprising:

testing by the virtual machine the saved neural network against updated metrical and historical data.

6. The method of claim 5, further comprising:

training by the virtual machine the saved neural network.

7. The method of claim 6, further comprising:

saving by the virtual machine the neural network as a binary object.

8. The method of claim 7, further comprising:

transmitting by the virtual machine the binary object to the historical server.

9. The method of claim 8, further comprising:

activating by a fusion server the neural network.

10. The method of claim 9, further comprising:

obtaining by the fusion server historical metrical and historical performance data.

11. The method of claim 10, further comprising:

calculating by the fusion server a confidence value.

12. The method of claim 11, further comprising:

determining by the fusion server whether to execute a trade.

13. The method of claim 12, further comprising:

performing by the fusion server a survey.

14. The method of claim 13, further comprising:

determining by the fusion server an order to send to an exchange.

15. The method of claim 14, further comprising:

sending by the fusion server the order to the exchange.

16. The method of claim 15, further comprising:

updating by the fusion server to reflect an executed order.

17. A system for allocating capital to trading strategies comprising:

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;

a means for forming a neural network; and

further comprising the virtual machine and the historical server comprising separate entities, the virtual machine generated and dedicated for a specific trading strategy.

18. The system of claim 17, further comprising:

a means for training by the neural network for one or more data points.

19. The system of claim 18, further comprising:

a means for calculating an error rate for the one or more data points until the error rate stops converging or cannot converge.

20. The system of claim 19, further comprising:

a means for saving the neural network;

a means for testing the saved neural network against updated metrical and historical data;

a means for training the saved neural network;

a means for saving the neural network as a binary object;

a means for transmitting the binary object to the historical server; a means for activating the neural network;

a means for obtaining historical metrical and historical performance data;

a means for calculating a confidence value;

a means for determining whether to execute a trade;

a means for performing a survey;

a means for determining an order to send to an exchange;

a means for sending the order to the exchange; and a means for updating to reflect an executed order.