

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

training by a virtual machine a neural network for one or more data points;

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

saving by the virtual machine the neural network;

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

training by the virtual machine the saved neural network;

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

transmitting by the virtual machine the binary object to a historical server;

activating by a fusion server the neural network; and

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

~~2. The method of claim 1, further comprising:~~

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

~~3.2. The method of claim 12, further comprising:~~

~~calculating by the fusion server a confidence value.~~

~~4.3. The method of claim 23, further comprising:~~

~~determining by the fusion server whether to execute a trade.~~

~~5.4. The method of claim 34, further comprising:~~

performing by the fusion server a survey.

~~6.5.~~The method of claim ~~4~~5, further comprising:

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

~~7.6.~~The method of claim ~~5~~6, further comprising:

sending by the fusion server the order to the exchange.

~~8.7.~~The method of claim ~~6~~7, further comprising:

updating by the fusion server to reflect an executed order.

~~9.8.~~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 being generated and dedicated for a specific trading strategy;

a means for training a neural network for one or more data points;

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

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 a historical server;

a means for activating the neural network; and

a means for obtaining historical metrical and historical performance data.

9. The system of claim 8, 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.