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:

calculating by the fusion server a confidence value.

3. The method of claim 2, further comprising:

determining by the fusion server whether to execute a trade.

4. The method of claim 3, further comprising:

performing by the fusion server a survey.

5. The method of claim 4, further comprising:

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

6. The method of claim 5, further comprising:

sending by the fusion server the order to the exchange.

7. The method of claim 6, further comprising:

updating by the fusion server to reflect an executed order.

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.