



Control Algorithm Optimisation

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Stage of Technology Transfer: Commercially Viable Technology/ Product Ready for Sale

Research Area: Machine Learning and Algorithm Trading

Abstract

A method of optimising a control algorithm comprises receiving output data from prior control instances; generating a binary indicator signal indicating success for the prior control instances; receiving additional data including features having data points for the prior control instances; training a decision model using the additional data and the binary indicator signal, where the decision model generates a binary control signal for new instances of the control algorithm, based on the features of the additional data; using first and second feature selection methods to identify subsets of the plurality of features which are most influential on the decision model output; selecting features common to both subsets; finetuning the decision model using the selected features and the binary indicator signal; and executing the control algorithm for one or more new instances, using the binary control signal output by the retrained decision model.