

Deadline: 10.27

Team members

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Team Name

Alchemist

Part 0:

Same as T0.

Part 1: Overview

1. What will your project do?

We are building a backtesting¹ platform that allows quantitative analysts and investment professionals to test their systematic trading strategies.

- a. Login feature for users (registration, login); Registration requires Admin approval. (using relational database)
- b. A User will be able to upload a strategy (.py) file to test his/her strategy.
- c. Run strategy backtest and display statistics and graphs.
- d. (ML component) will select the optimal portfolio allocation and strategy recommendation to the user.

2. Who or what will be its users? Your project must impose registration, authenticated login and timeout/explicit logout, so your answer should say something about this.

We have three types of users:

- a. Our users will be quantitative analysts or algorithmic traders who write strategy codes in Python and want to quickly test their strategy performance.
- b. In addition, our users will be engineers who are in support roles to these investment professionals.

¹ <https://www.investopedia.com/terms/b/backtesting.asp>

- c. Admins can manage users in the admin page.
 - d. Authentication:
 - i. Use the Flask-Login library for session management.
 - ii. Use Flask-Bcrypt for hashing passwords.
 - iii. Use Flask-SQLAlchemy to create a user model.
 - iv. Create register and login forms for our users to create accounts and log in.
 - e. Registration:
 - User needs to provide a unique username, a unique email address, a password and the confirmation of the password to register an account.
 - f. Log in:
 - Users can log in to the application with the email and password that register in the database.
 - Resources can only be accessed after a user successfully login.
 - g. Log out:
 - When a user logs out, the session is destroyed. Next time a user comes, he/she has to login again with valid email and password.
 - h. Admin Control:
 - Admin can approve/disapprove a user's request to register an account by adding or deleting user records in the user database.
 - Once the admin approves a registration request, that user would then be able to login.
3. **Your project must be demoable, but does not need a GUI if there's a command line console or some other way to demonstrate. (All demos must be entirely online, there will be no in-person demos.) What do you think you'll be able to show in your demo?**
- a. We will demonstrate the workflow of a user from login (step 1) to uploading a strategy (step 2) to running backtesting (on server, step 3) to displaying strategy performance results (step 4) to strategy recommendation and portfolio recommendation using ML (step 5). In addition, we will show how the interface differs among different user types.
4. **Your project must store and retrieve some application data persistently (e.g., using a database or key-value store, not just a file), such that when your application terminates and starts up again some arbitrary time later, the data is still there and used for later processing. What kind of data do you plan to store?**

There are several kinds of data that we need to store:

- a. UserData (UserName, UserId, Password, Email, Image, Strategy)
- b. UserStrategy (StrategyId, UserId, StrategyLocation)
- c. UserBacktest (StrategyId, StrategyLocation, BacktestId, BacktestS3Url)

We store the above three types of data in SQL server/AWS RD. Strategies are uploaded to Github so we only need to keep track of its file location. When pushed to master, we need to set-up an automatic process to update the StrategyLocation. When a strategy finishes a backtest, we would store the backtest result in a S3 bucket. (e.g. s3:...../strategy_id/backtest_id.csv)

5. **Your project must leverage some publicly available API beyond those that "come with" the platform; it is acceptable to use an API for external data retrieval instead of to call a library or service. The API does not need to be a REST API. There are many public APIs linked at <https://github.com/public-apis/public-apis> (Links to an external site.) and <https://github.com/n0shake/Public-APIs> (Links to an external site.)**

What API do you plan to use and what will you use it for?

We will use REST API. Below are some example endpoints that we will build:

- a. /login
- b. /register
- c. /account
- d. /admin
- e. /home
- f. /about
- g. /upload_strategy
- h. /save_strategy
- i. /view_strategy
- j. /run_backtest
- k. /view_backtest
- l. /save_backtest
- m. /recommend_strategy
- n. /recommend_portfolio
- o. /view_ranked_strategy

- p. /view_optimal_portfolio
- q. /logout

To store files in GitHub programmatically, we also use GitHub API

<https://developer.github.com/v3/> with PyGithub module.

- a. `create_git_ref(ref, sha)` -> **POST** /repos/:owner/:repo/git/refs
- b. `get_branch(branch)` -> **GET** /repos/:owner/:repo/branches
- c. `Branch.branch.delete()` -> **DELETE** /repos/:owner/:repo/branches/:branch
- d. `merge(commit_message=NotSet, commit_title=NotSet, merge_method=NotSet, sha=NotSet)` -> **PUT** /repos/:owner/:repo/pulls/:number/merge

Part 2: User Stories

Write three to five user stories for your proposed application, constituting a Minimal Viable Product (MVP); registration/login/logout should not be included among these user stories, nor should 'help' or other generic functionality. That is, your application should do at least three application-specific things. Use the format

< label >: As a < type of user >, I want < some goal > so that < some reason >.

My conditions of satisfaction are < list of common cases and special cases that must work >.

The type of user (role) does not need to be human. You may optionally include a wishlist of additional user stories to add if time permits. Keep in mind that the type of user, the goal, the reason (if applicable within the system), all the common cases and all the special cases must be testable and demoable.

Users: Investment Professionals

<Strategy Upload>: As an investment professional, I want to easily upload all trading strategies so that I can get results and compare them smoothly. My conditions of satisfaction are <

Common case:

Investment professionals upload the valid trading strategies(.py) file and then they have options to save or not. Then they can choose to use which strategy to run backtesting. After backtesting is done, then can view the result and save to compare with others.

Special cases:

1. Investment professionals upload an invalid strategy, which can't be compiled, a warning message will prompt up to let them know.
2. Investment professionals upload a valid strategy but forget to save it, there's a window prompted up to ask if save or not.
3. Investment professionals forget to save results, there's automatic windows to ask if to save or not, all the results will be backed up for one week if not saved. >

Admins: security; manager users.

<Register Control>: As an <admin>, I want to <manage users' access to the system> so that this user can log in to the application and be able to access relevant information. My conditions of satisfaction are <

common case:

Admin approves the user's registration with valid information such that the user name is unique in the current user table, and the password is valid².

Special cases:

1. Admin tries to approve a user's registrations when the username matches an existing record in the user database.
2. Admin tries to approve a user's registration without a username.
3. Admin tries to approve a user's registration with an invalid user password. >.

<Access Control>: As an <admin>, I want to <manage users' access to other users' strategy data> so that this user can access strategy data uploaded by other users and run his/her own backtest. My conditions of satisfaction are <

common case:

Admin allows the target user to access other user's strategy data. Otherwise, the user can only access his/her own strategy data and backtest results.

Special cases:

1. Admin tries to grant the target user access to a non-existent strategy.
2. Admin disallows a user to access a specific strategy that the user used to be able to access.>.

Engineers: easy to support IPs(investment professionals) and maintain system health.

² We will display rules that define a valid password (minimal length, special character requirements, if can contain capitalized letters and at least how many, etc.)

< **System Analytics**>: As an Engineer, I want to know more about user activity and system health in an intuitive interface, so that I can support admins and IPs easily.

My conditions of satisfaction are <

common case:

When engineers log in, they should be able to see the UI of system output logs sorted by date, grouped user information (without private information) and system health . The system health is also illustrated by query per second, response speed, and other reasonable metrics.

Special cases:

1. User(IP or Admin) submits a report from the front end.
2. Service quality like response rate decreases.

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Part 3: Acceptance Testing

Acceptance testing for <**Strategy Upload**>:

Common cases:

1. Investment professionals should be able to upload valid strategies successfully.
2. Investment professionals should choose which strategies to run backtesting.
3. Investment professionals should be able to compare multiple backtesting results(the result will be a time series graph to illustrate the profit) after running all strategies.
4. Investment professionals should be able to delete any strategies/results they don't want anymore.

Special cases:

1. Investment professionals can't upload invalid strategies.
2. Investment professionals can't view any results without strategies uploaded.

Acceptance testing for <**Approve Registration**>:

Common cases:

1. A user registers an account with a unique username and non-empty password. After the admin approves the registration, test success if a new user record adds to the user database, otherwise the test fails.

Special cases:

1. The application should prevent the admin from approving a user's registration with an existing username.
2. The application should prevent the admin from approving a user's registration with empty passwords.

Acceptance test for <**Access Control**>:

Common cases:

1. A user should only be able to download his/her own strategy and backtest results as default.
2. Admin grants user A to access strategy B from a different user; user A should be able to download strategy B and run it for backtesting.

Special cases:

1. Admin can't approve a user to download a non-exists strategy if the strategy is no longer in the strategy database.
2. A user should not be able to download a strategy that the admin disapproves of.

Acceptance testing for <**System Analytics**>:

1. Engineers should be able to see the system log sorted by date once logged in
2. System service log should be displayed the function stack trace if opened.
3. When IPs or Administrator submits a report, engineers should be alerted once logged in.
4. When system health gets worse (e.g. deliberately delay response for 10 seconds), the system health chart should display the information
5. When engineers click the log for a specific date, detailed information like function stack trace should appear.

Part 4: Technology Chosen

Language	Python 3.8
Framework	Flask
IDE	PyCharm
Package Manager	Pip
Style Checker	PyLint
Unit Testing	Pytest
Test Coverage	Coverage.py ³
Bug Finder	PyChecker, PyLint

³ <https://coverage.readthedocs.io/en/coverage-5.3/>