

acm research.

Build Night 9.

Backtesting, Comparison, and Experimentation



Team Meeting Agenda.

- Decide on presentation order (5min)
- Decide on mock presentation time (5min)
- Discuss strategy implementation progress (5min)
 - Review any PRs!
- Discuss choosing portfolios (5min)
- Discuss faculty advisor meeting (5min)
- Work on code (40 min)
 - I will be working on the TradingMarket abstractions
 - We're getting close....

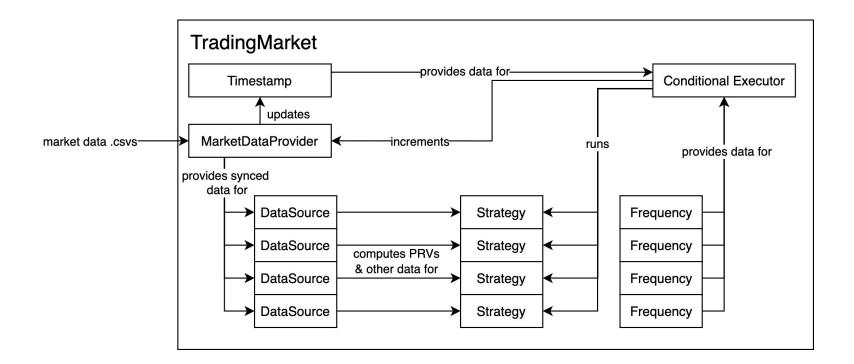


Project Schedule.

- 1. Welcome & Problem Definition
- 2. Power Outage Python and Reading Review
- 3. Baseline + Follow-the-Winner Strategies I
- 4. Follow-the-Winner Strategies II
- 5. Follow-the-Loser Strategies
- 6. Pattern-Matching Strategies
- 7. Framework I
- 8. Framework II
- 9. Backtesting, Experimentation, and Comparison
- 10. Poster Work & Presentation Practice

(you are here!)





Homework.



This Week

On Github Issues!

