

## **Feinkonzept**

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- 1 Data Creation
  - 1.1 Data Sources
  - 1.2 Time series
  - 1.3 External Datasources
- 2 What is Bitcoin
- 3 Auction Principle
- 4 My Goal
- 5 Backtesting
  - 5.1 Testing Different Kinds of Strategies
    - 5.1.1 Sample
    - 5.1.2 Out-of-Sample Test
    - 5.1.3 Below a Sharpe Ratio of 1.5 (Above = Unrealistic)
  - 5.2 Risk Management
    - 5.2.1 Trailing SL or Hard SL/TP
  - 5.3 Real-Time Paper Trading Test
  - 5.4 Outline What Kind of Indicators I'll Be Using
- 6 Implementation
  - 6.1 Why Python?
  - 6.2 Safety Measures
  - 6.3 Reliability of External APIs
  - 6.4 Define Running Period for MA Levy and Then a Second in Between Levy and Presentation