QuantConnect Documentation - Local Platform

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1 Key Concepts

1.1 Getting Started



The Local Platform enables you to seamlessly develop quant strategies on-premise and in QuantConnect Cloud, getting the best of both environments. With Local Platform, you can harness your local version control, autocomplete, and coding tools with the full power of a scalable cloud at your finger tips. We intend to keep complete feature parity with our cloud environment, allowing you to harness cloud or local datasets to power on-premise quantitative research.

We encourage a hybrid \hat{a} \hat{c} \hat{c}

Follow these steps to create a new trading algorithm and backtest it in QuantConnect Cloud:



2. Open Visual Studio Code .

3. In the Initialization Checklist panel, click Login to QuantConnect .

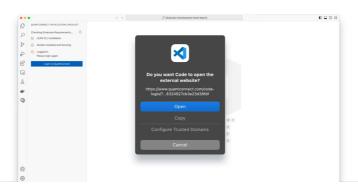
AN CLI Installation

Docker Installed and Running Sections

Docker Installed Sections

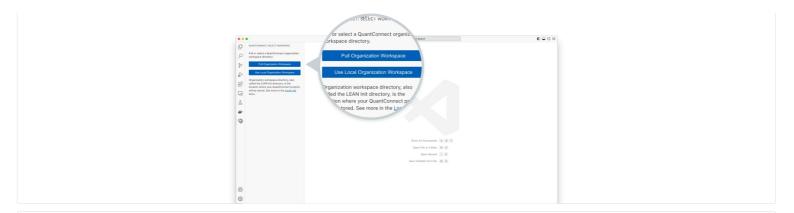
Docker In

4. In the Visual Studio Code window, click Open .



5. On the Code Extension Login page, click $\operatorname{Grant}\nolimits$ Access .

 $6.\ \mbox{In VS Code, in the Select Workspace panel, click Pull Organization Workspace}$.

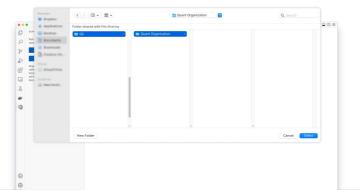


7. In the Pull QuantConnect Organization Workspace window, click the cloud workspace (organization) that you want to pull.



8. In the Pull QuantConnect Organization Workspace window, create a directory to serve as the organization workspace and then click Select .

If you are running Docker on Windows using the legacy Hyper-V backend instead of the new WSL 2 backend, you need to enable file sharing for your temporary directories and for your organization workspace. To do so, open your Docker settings, go to Resources > File Sharing and add C: / Users // AppData / Local / Temp and your organization workspace path to the list. Click Apply & Restart after making the required changes.

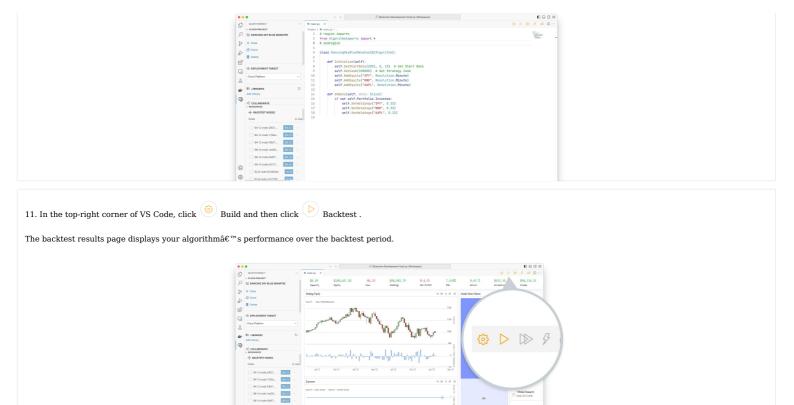


9. In the Open Project panel, click Create Project .



 $10. \ \mbox{Enter}$ the project name and then press Enter .

Congratulations! You just created your first local project.



1.2 Features

Introduction

There are 5 tiers of organizations and each tier has its own set of features on Local Platform. To accommodate the growth of your trading skills and business, you can <u>adjust the tier of your organization</u> at any time.

Hybrid Workflow

The Local Platform lets you run backtests, deploy research notebooks, and deploy live algorithms on your local machine and in QuantConnect Cloud. This gives you the best of both works where you can utilize your local hardware or our scalable cloud compute systems.

Version Control

The Local Platform syncs your local and cloud project files. If you pull your cloud projects to your local machine, you can use your own version control systems to track project changes.

Self-Sovereign Security

The Local Platform offers you the ability to take ownership of your project security. On the Institution tier, you can create local projects without pushing them to QuantConnect Cloud.

Custom LEAN Images

The latest master branch on the LEAN GitHub repository is the default engine branch that runs backtests, research notebooks, and live trading algorithms. The latest version of LEAN is generally the safest as it includes all bug fixes. Trading Firm or Institution tier users concerned for stability can elect to use older or custom versions of LEAN.

On-Premise Compute

The Local Platform enables you to run backtests, deploy research notebooks, and deploy live algorithms on your local hardware.

Offline Access

Trading Firm and Institution organizations can run backtests and research notebooks on Local Platform without an internet connection for up to 24 hours.

Coding

The following table shows the coding features of each organization tier:

Feature	Organization Tier			
reature	Quant Researcher	Team	Trading Firm	Institution
Offline Access Edit projects without an internet connection for up to 24 hours			~	✓
Anonymous Projects Create and edit local projects without syncing to QuantConnect Cloud				~

Backtesting

The following table shows the backtesting features of each organization tier:

Feature	Organization Tier			
reature	Quant Researcher	Team	Trading Firm	Institution
Concurrent Cloud Backtests Quota The maximum number of backtests your organization can run at the same time in QuantConnect Cloud	2	10	Unlimited	Unlimited
Offline Access Backtest algorithms without an internet connection for up to 24 hours			✓	~

Optimization

The following table shows the parameter optimization features of each organization tier:

Feature	Organization Tier			
reature	Quant Researcher	Team	Trading Firm	Institution
Concurrent Cloud Optimizations Quota The maximum number of optimizations your organization can run at the same time in QuantConnect Cloud	2	10	Unlimited	Unlimited
Offline Access Optimize parameters without an internet connection for up to 24 hours			~	✓

Live Trading

The following table shows the parameter optimization features of each organization tier:

Feature	Organization Tier			
reature	Quant Researcher	Team	Trading Firm	Institution
Concurrent Cloud Algorithms Quota The maximum number of live algorithms your organization can run at the same time in	2	10	Unlimited	Unlimited
QuantConnect Cloud				

1.3 Deployment Targets

Introduction

The deployment target setting allows you to switch modes from local to cloud platforms, choosing where you run your algorithm. Local Platform targets are denoted with blue icons and Cloud Platform targets are denoted with gold icons.

Local

 $The \ Local \ Platform \ deployment \ target \ is \ your \ local \ machine. \ Follow \ these \ steps \ to \ set \ the \ deployment \ target \ of \ a \ project \ to \ Local \ Platform:$

- Create a project or open an exisiting one.
 In the Project panel, click the Deployment Target field and then click Local Platform from the drop-down menu.

After you set the deployment target to Local Platform, the following icons are blue:



Cloud

The Cloud Platform deployment target is a collection of servers that the QuantConnect team manages. It's the same deployment target you use if you create projects, spin up research nodes, and deploy algorithms on the QuantConnect website. For more information about QuantConnect Cloud, including our infrastructure and usage quotas, see Cloud Platform.

Follow these steps to set the deployment target Cloud Platform:

- Create a project or open an exisiting one.
 In the Project panel, click the Deployment Target field and then click Cloud from the drop-down menu.

After you set the deployment target to Cloud Platform, the following icons are gold:



2 Installation

Introduction

It takes 10 minutes to install Local Platform and about 1 hour to download the latest LEAN image. The Local Platform requires Docker and the LEAN CLI. When you launch Local Platform, we scan for these projects and prompt you to install them to continue. We run all algorithms in a Docker container to avoid installing any dependencies on your computer. The LEAN CLI is required to simplify the interactions with the cloud.

Requirements

The following sections explain the minimum requirements to run Local Platform:

Windows System Requirements

Windows systems must meet the following minimum requirements:

- A 64-bit processor
- 4GB RAM or more
- Windows 10, version 1903 or higher (released May 2019)
 Hardware virtualization enabled in the BIOS

When you download Docker Desktop, you need to select the Enable WSL 2 Features check box. After you install Docker and restart your computer, if Docker prompts you that the WSL 2 installation is incomplete, follow the instructions in the dialog shown by Docker to finish the WSL 2 installation.

Mac System Requirements

Mac systems must meet the following minimum requirements:

- · Mac hardware from 2010 or newer with an Intel processor
- macOS 10.14 or newer (Mojave, Catalina, or Big Sur)
- 4GB RAM or more

Internet Requirements

You need an internet connection for things like downloading updates, collaborating with team members, and syncing your projects with QuantConnect Cloud. Trading Firm and Institution organizations can run local backtests and research notebooks without an internet connection for up to 24 hours

Install Docker

If you run the LEAN engine locally with QuantConnect Local Platform, LEAN executes in a Docker container. These Docker containers contain a minimal Linux-based operating system, the LEAN engine, and all the packages available to you on QuantConnect.com. It is therefore required to install Docker if you plan on using QuantConnect Local Platform to run the LEAN engine

Install on Windows

To install Docker, see Install Docker Desktop on Windows in the Docker documentation. As you install docker, enable WSL 2 features. After you install Docker and restart your computer, if Docker prompts you that the WSL 2 installation is incomplete, follow the instructions in the dialog shown by Docker to finish the WSL 2 installation.

By default, Docker doesn't automatically start when your computer starts. So, when you run the LEAN engine with QuantConnect Local Platform for the first time after starting your computer, 2, actions, Docker doesn't automatically start when your computer starts. So, when you run the LEAN engine with QuantConnect Local Platform for the first time after starting your computer, you must manually start Docker. To automatically start Docker, open the Docker Desktop application, click Settings > General, and then enable the Start Docker Desktop when you log in check box.

Install on macOS

To install Docker, see **Install Docker Desktop on Mac** in the Docker documentation.

If your Mac has an M1 chip, follow these additional steps:

- 1. Open a terminal and run the following commands to pull the AMD46 version of LEAN and Research:
 - \$ docker pull --platform linux/amd64 quantconnect/lean
 \$ docker pull --platform linux/amd64 quantconnect/research

The first command enables you to run the AMD64 LEAN image by taking advantages of the $\underline{\mathtt{qemu}}$ emulator.

2. To achieve the best performance and stability, use colima, which uses the latest stable gemu version.

```
$ brew install colima
$ colima start --cpu 4 --memory 8
```

Without colima, in some cases, the container hangs

3. To verify it's working correctly, run:

```
$ docker inspect quantconnect/lean
should show amd64 arch
$ docker run -it --entrypoint bash quantconnect/lean
       $ uname -a should show x86_x64/amd64 or similar
```

4. If docker context ls does not show colima, run colima start --edit and make sure docker is the selected context.

Install on Linux

To install, see Install Docker Desktop on Linux in the Docker documentation.

Install Local Platform

Follow these steps to install Local Platform:

- 1. Install Docker
- 2. Open a terminal and download the latest LEAN image

```
$ docker pull quantconnect/lean
```

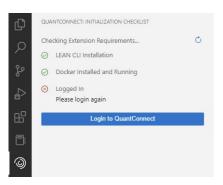
If you're using a Mac that has an M1 chip, download the AMD64 version of LEAN and Research.

```
$ docker pull --platform linux/amd64 quantconnect/lean
$ docker pull --platform linux/amd64 quantconnect/research
```

It takes about an hour to download the image. While it's downloading, continue to the next step. When you use Local Platform, it automatically pulls the latest LEAN image if your current version is more than a week old.

- 3. Install Visual Studio Code
- 4. Install Local Platform

If you open Visual Studio Code and it asks you to log in to QuantConnect, you successfully installed Local Platform.



Next Steps

Log in to your account and then set up your first organization workspace .

Troubleshooting

The following sections explain how to solve some issues you may encounter while installing Local Platform.

Docker with M1/M2/Colima

If your Mac has an M1 chip, follow these additional steps:

1. Open a terminal and run the following commands to pull the AMD46 version of LEAN and Research:

```
$ docker pull --platform linux/amd64 quantconnect/lean
$ docker pull --platform linux/amd64 quantconnect/research
```

The first command enables you to run the AMD64 LEAN image by taking advantages of the $\underline{\mathtt{qemu}}$ emulator.

2. To achieve the best performance and stability, use colima, which uses the latest stable gemu version.

```
$ brew install colima
$ colima start --cpu 4 --memory 8
```

Without colima, in some cases, the container hangs.

3. To verify it's working correctly, run:

4. If docker context ls does not show colima, run colima start --edit and make sure docker is the selected context.

Docker with WSL 2 Features

When you download Docker Desktop, you need to select the Enable WSL 2 Features check box. After you install Docker and restart your computer, if Docker prompts you that the WSL 2 installation is incomplete, follow the instructions in the dialog shown by Docker to finish the WSL 2 installation.

Docker Not Found

If you have Docker installed but the Local Platform can't detect it, update your Executable Path: Docker setting to be the path to your Docker executable.

LEAN CLI Account Syncronization

Local Platform and the LEAN CLI share your login credentials. If you log in to your account on Local Platform or the LEAN CLI, you log into that account for both Local Platform and the LEAN CLI.

Further Support

For further support with installing Local Platform, $\underline{\text{contact us}}$.

3 Development Environment

3.1 Authentication

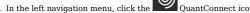
Introduction

To use Local Platform, you need to grant it access to your QuantConnect account.

Log In

Follow these steps to log in to Local Platform:

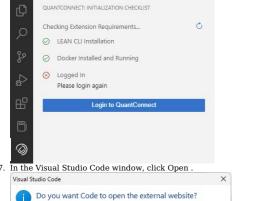
- 1. Log in to the Algorithm Lab.
- Start <u>Docker Desktop</u>.
 Open Visual Studio Code.

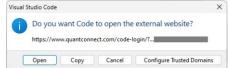


- 4. In the left navigation menu, click the QuantConnect icon.
 5. The Project panel checks the following requirements on your local machine. If any of the checks fail, see the related documentation.

 LEAN CLI is installed.
 Docker is installed and running.
 You are logged in to QuantConnect.

 6. In the Initialization Checklist panel, click Login to QuantConnect .



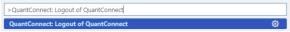


8. On the Code Extension Login page, click Grant Access .

Log Out

Follow these steps to log out of Local Platform:

- 1. Open Visual Studio Code.
- Press F1.
 Enter QuantConnect: Logout of QuantConnect and then press Enter



Troubleshooting

Local Platform and the LEAN CLI share your login credentials. If you log in to your account on Local Platform or the LEAN CLI, you log into that account for both Local Platform and the LEAN CLI.

3.2 Organization Workspaces

Introduction

An organization workspace is a directory that contains a data directory, a Lean configuration file, and all your project files from one of your organizations. You can have a separate organization workspace directory for each organization you're a member of on QuantConnect. These directories need a data directory and a Lean configuration file in order to run the LEAN engine on your local machine.

Pull Cloud Organization Workspaces

 $Follow\ these\ steps\ to\ pull\ one\ of\ your\ \underline{cloud\ organization\ workspaces}\ and\ set\ it\ as\ your\ local\ organization\ workspaces$

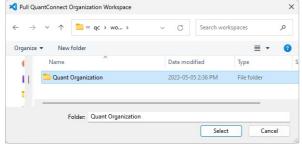
- 1. Log in to Local Platform.
- 2. In the left navigation menu, click the QuantConnect icon.
- 3. In the Select Workspace panel, click Pull Organization Workspace



4. In the Pull QuantConnect Organization Workspace window, click the cloud workspace (organization) that you want to pull.



5. In the Pull QuantConnect Organization Workspace window, create a directory to serve as the organization workspace and then click Select .



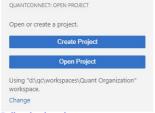
It takes a few minutes to create a new organization workspace directory and populate it with the the initial file structure. After the organization workspace is populated with the initial file structure, it pulls your cloud project files.

If you are running Docker on Windows using the legacy Hyper-V backend instead of the new WSL 2 backend, you need to enable file sharing for your temporary directories and for your organization workspace. To do so, open your Docker settings, go to Resources > File Sharing and add C: / Users / <username > / AppData / Local / Temp and your organization workspace path to the list. Click Apply & Restart after making the required changes.

Change Organization Workspaces

Follow these steps to change organization workspaces:

- 1. Log in to Local Platform .
- 2. In the left navigation menu, click the
- 3. If a project is already open, <u>close it</u>.
- 4. In the Open Project panel, click Change



5. Pull a cloud workspace

Directory Structure

The organization workspace directory initially has following structure:

These files contain the following content:

File/Directory

data / add

This directory contains the local data that LEAN uses to run locally. This directory is comes with sample data from the QuantConnect/Lean repository. As you download additional data from the dataset market, it's stored in this directory. Each organization workspace has its own data directory because each organization has its own data licenses.

lean.json

This file contains the Lean configuration that is used when running the LEAN engine locally. The configuration is stored as JSON with support for both single-line and multiline comments. The Lean configuration file is based on the Launcher/config.json file from the Lean repository. When you create a new organization workspace, the latest version of this file is downloaded and stored on your local drive.

Description

As you add projects, the project files are added to your organization workspace directory. If you create and use shared libraries in your projects, the library files are added to a Library directory in your organization workspace.

3.3 Configuration

Introduction

The Local Platform is configured by extension settings in VS Code and by the LEAN Engine settings. Change these settings at any time to suit your needs.

Extension Settings

Follow these steps to view the settings of the Local Platform extension:

- 1. Open VS Code.
- 2. In the top navigation bar, click File > Preferences > Settings.
 3. On the Settings page, in the left navigation menu, click Extensions > QuantConnect.

The following table describes each setting:

Executable Path: Docker A path to the Docker installation you want to use. Executable Path: Lean A path to the LEAN CLI executable you want to use. Lean: Init A path to the current organization workspace.

Sync: Local And Cloud Projects Yes to synchronize cloud and local projects. Otherwise, No . No is only available for Institution organizations.

User: Preferred Language The programming language to use when creating new projects. Py for Python or C# for C#.

LEAN Settings

The Lean configuration contains settings for locally running the LEAN engine. This configuration is created in the lean.json file when you pull or create an organization workspace. The configuration is stored as JSON, with support for both single-line and multiline comments.

The Lean configuration file is based on the Launcher / config.json file from the Lean GitHub repository. When you pull or create an organization workspace, the latest version of this file is downloaded and stored in your organization workspace. Before the file is stored, some properties are automatically removed because the Local Platform automatically sets them.

The Local Platform can update most of the values of the lean, json file. The following table shows the configuration settings that you need to manually adjust in the lean, json file if you want to change their values:

Name	Description	Default
show-missing-data-logs	Log missing data files. This is useful for debugging.	true
maximum-warmup-history-days-look-back	The maximum number of days of data the history provider will provide during warm-up in live trading. The history provider expects older data to be on disk.	5
	The maximum number of data points you can add to a chart series in backtests.	4000

3.4 Autocomplete

Introduction

Intellisense is a GUI tool in your code files that shows auto-completion options and presents the members that are accessible from the current object. The tool works by searching for the statement that you're typing, given the context. You can use Intellisense to auto-complete method names and object attributes. When you use it, a pop-up displays in the IDE with the following information:

- Member type Member description The parameters that the method accepts (if the member is a method) $% \left(\frac{1}{2}\right) =\frac{1}{2}\left(\frac{1}{2}\right)$

Use Intellisense to speed up your algorithm development. It works with all of the default class members in Lean, but it doesn't currently support class names or user-defined objects.

Install Python Stubs

Before you use autocomplete, you may need to run the following command in a terminal to get the latest Python stubs:

\$ pip install --upgrade quantconnect-stubs

Use Autocomplete

Follow these steps to use autocomplete:

- Open a project.

 Type the first few characters of a variable, function, class, or class member that you want to autocomplete (for example, self.Set Set or SimpleMovingAverage.Upda). Open a project.
 Type the first few ch
 Press CTRL+Space.

If there are class members that match the characters you provided, a list of class members displays.



4. Select the class member that you want to autocomplete.

The rest of the class member name is automatically written in the code file.

3.5 Collaboration

Introduction

Project collaboration is a real-time coding experience with other members of your team. Collaborating can speed up your development time. By working with other members in an organization, members within the organization can specialize in different parts of the project. On Local Platform, you can collaborate with your remote team members.

Video Demo

When there are multiple people working on the same project, the cursor of each member is visible in the IDE and all file changes occur in real-time for everyone. The following video demonstrates the collaboration feature:



Add Team Members

You need to own the project to add team members to it.

Follow these steps to add team members to a project:

- 1. Open the project.
- In the left navigation menu, click the QuantConnect icon.
 In the Collaborate section of the Project panel, click Add Collaborator
- 4. Click the Select 5. If you want to gi 6. Click Add User.
- Click the Select User... field and then click a member from the drop-down menu. If you want to give the member live control of the project, select the Live Control check box.

The member you add receives an email with a link to the project.

If the project has a shared library, the collaborator can access the project, but not the library. To grant them access to the library, add them as a collaborator to the library project.

Collaborator Quotas

The number of members you can add to a project depends on your organization's tier. The following table shows the number of collaborators each tier can have per project:

Tier	Collaborators per Project
Free	Unsupported
Quant Researcher	Unsupported
Team	10
Trading Firm	Unlimited
Institution	Unlimited

Toggle Live Control

You need to have added a member to the project to toggle their live control of the project.

Follow these steps to enable and disable live control for a team member:

- 1. Open the project.
- 2. In the left navigation menu, click the QuantConnect icon.
- In the Collaborate section of the Project panel, click the profile image of the team member.
 Click the Live Control check box.
- Click Save Changes

Remove Team Members

Follow these steps to remove a team member from a project you own:

- 1. Open the project.
- 2. In the left navigation menu, click the QuantConnect icon
- 3. In the Collaborate section of the Project panel, click the profile image of the team member.
- Click Remove User .

To remove yourself as a collaborator from a project you don't own, delete the project.

3.6 LEAN Engine Versions

Introduction

The latest master branch on the LEAN GitHub repository is the default engine branch that runs backtests, research notebooks, and live trading algorithms. The latest version of LEAN is generally the safest as it includes all bug fixes. Trading Firm or Institution tier users concerned for stability can elect to use older or custom versions of LEAN.

Change Branches

 $Follow\ these\ steps\ to\ change\ the\ LEAN\ engine\ branch\ that\ runs\ your\ backtests\ and\ live\ trading\ algorithms:$

- 1. Open a project.
- 2. In the left navigation menu, click the QuantConnect icon.
 3. In the Project panel, click the LEAN Engine field and then click a branch from the drop-down menu.
 4. (Optional) Click About Version to display the branch description.
 5. If you want to always use the master branch, select the Always use Master Branch check box.
 6. Click Select.

Changing the Lean engine branch only affects the current project. If you create a new project, the new project will use the master branch by default.

Custom Branches

To create and use custom versions of LEAN, see $\underline{\text{Custom Docker Images}}$.

3.7 Synchronization

Introduction

Unless you are working on an anonymous project, Local Platform automatically syncs your local project files with QuantConnect Cloud. Every time you save a file, Local Platform saves the changes in your local project and in the cloud version of the project.

Anonymous Projects

Anonymous projects are projects that are on your local machine and not synced with QuantConnect Cloud. These types of projects are only available for members in Institution organizations. Anonymous projects provide organizations the opportunity to take ownership of their projects security.

Supported File Types

When you save your local projects and push them to QuantConnect Cloud, it only pushes the Python, C#, and notebook files in your project. Projects can contain many other file types like json, csv, and html, but Local Platform only pushes your py, cs, and ipynb files.

3.8 Source Control Introduction

3.9 Resource Management

Introduction

The Resources panel shows all of the backtest, research, and live trading nodes that Local Platform can use or is already using.



The In Use By column displays the owner and name of the project using the node.

View Resources

To view the Resources panel, $\underline{\mathrm{open}\ \mathrm{a}\ \mathrm{project}}$ and then, in the left navigation menu, click the



QuantConnect icon. The Resources panel is at the bottom of the Project panel.

Stop Nodes

To stop a node, open the Resources panel and then click the stop button next to the node.

3.10 Packages and Libraries

Introduction

Libraries (or packages) are third-party software that you can use in your projects. You can use many of the available open-source libraries to complement the classes and methods that you create. Libraries reduce your development time because it's faster to use a pre-built, open-source library than to write the functionality. Libraries can be used in backtesting, research, and live trading. The environments support various libraries for machine learning, plotting, and data processing. As members often request new libraries, we frequently add new libraries to the underlying docker image that runs the Lean engine.

This feature is primarily for Python algorithms as not all Python libraries are compatible with each other. We've bundled together different sets of libraries into distinct environments. To use the libraries of an environment, set the environment in your project and add the relevant using import statement of a library at the top of your file.

Set Environment

Follow these steps to set the library environment:

- 1. Open a project.
- In the left navigation menu, click the QuantConnect icon.
 In the Project panel, click the Python Foundation field and then select an environment from the drop-down menu.

Default Environment

The default environment supports the following libraries:

The default environment su	pports the i
# Name	Version
absl-py	1.4.0
adagio	0.2.4
aesara	2.8.12
aiodns	3.0.0
aiohttp	3.8.4
aiohttp-cors	0.7.0
aiosignal	1.3.1
alabaster	0.7.13
ale-py	0.7.4
alembic	1.10.3
alpaca-trade-api	0.26
alphalens-reloaded	0.4.3
altair	4.2.2
ansi2html	1.8.0
antlr4-python3-runtime	4.11.1
anyio	3.6.2
appdirs	1.4.4
arch	5.3.1
argon2-cffi	21.3.0
argon2-cffi-bindings	21.2.0
arviz	0.15.1
astropy	5.2.1
asttokens	2.2.1
astunparse	1.6.3
async-timeout	4.0.2
asyncio-nats-client	0.11.5
attrs	23.1.0
autograd	1.5
autokeras	1.1.0
autoray	0.6.3
AutoROM.accept-rom-license	0.4.2 0.6.1
ax-platform	0.3.0
Babel	2.12.1
backcall	0.2.0
bayesian-optimization	1.4.2
beautifulsoup4	4.11.2
bleach	6.0.0
blessed	1.20.0
blis	0.7.9
blosc2	2.0.0
bokeh	2.4.3
boltons	23.0.0
botorch	0.8.2
Bottleneck	1.3.7
brotlipy	0.7.0
cachetools	5.3.0
captum	0.6.0
catalogue	2.0.8
catboost	1.1.1
category-encoders	2.6.0
ccxt	3.0.72
certifi	2022.12.7
cffi	1.15.1
chardet	5.1.0
charset-normalizer check-shapes	2.0.4
click	7.1.2
clikit	0.6.2
cloudpickle	2.2.1
cmaes	0.9.1
cmdstanpy	1.1.0
colorama	0.4.6
colorcet	3.0.1
colorful	0.5.5
colorlog	6.7.0
colorlover	0.3.0
colour	0.1.5
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semantic-version Send2Trash	2.10.0 1.8.0
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zope.interface 6.0 zstandard 0.18.0 # Name Version Accord 3.6.0 Accord. Fuzzy 3.6.0 Accord. Math 3.6.0 Accord. Statistics 3.6.0 CloneExtensions 1.3.0 Common. Logging 3.4.1 Common. Logging 3.4.1 Cowletper 19.0.0 Deedle 2.1.0 DotNetZip 1.16.0 DynamicInterop 9.9.1 fasterflect 3.0.0 FSharp. Core 4.5.2 McMaster. Extensions. CommandLineUtils 2.6.0 McConsoft. Jo. RecyclableMemoryStream 2.3.1 Microsoft. Jo. RecyclableMemoryStream 16.9.4 Microsoft. TestPlatform. ObjectModel 16.9.4 Moq 4.16.1 Newtonsoft. Json 13.0.2			3.15.0
# Name Version Accord 3.6.0 Accord.MachineLearning 3.6.0 Accord.MachineLearning 3.6.0 Accord.Math 3.6.0 Accord.Statistics 3.6.0 CloneExtensions 1.3.0 Common.Logging 3.4.1 Common.Logging.Core 3.4.1 Cowlelper 19.0.0 Deedle 2.1.0 DotNetZip 1.16.0 DotNetZip 1.16.0 DynamicInterop 0.9.1 fasterflect 3.0.0 FSharp.Core 4.5.2 MathNet.Numerics 4.5.2 MathNet.Numerics 4.5.2 Microsoft.To.RecyclableMemoryStream Microsoft.10.RecyclableMemoryStream Microsoft.TestPlatform.ObjectModel 16.9.4 Moq 4.16.1 NetWo 4.16.1 NetWo 4.16.1 NetWo 5.2.0 Newtonsoft.Json 13.0.2		zope.interface	6.0
Accord 3.6.0 Accord.MachineLearning 3.6.0 Accord.MachineLearning 3.6.0 Accord.Math 3.6.0 Accord.Statistics 3.6.0 CloneExtensions 1.3.0 Common.Logging 3.4.1 Common.Logging Core 3.4.1 CsvMelper 19.0.0 Deedle 2.1.0 DotNetZip 1.16.0 DotNetZip 1.16.0 DynamicInterop 0.9.1 fasterflect 3.0.0 FSharp.Core 4.5.2 MathNet.Numerics 4.5.2 MathNet.Numerics 4.5.2 Microsoft.T0.RecyclableMemoryStream Microsoft.NET.Test.Sdk 16.9.4 Moq 4.16.1 NetWo 4.16.1 NetWo 4.16.1 NetWo 5.20 Newtonsoft.Json 13.0.2		zstandard	0.18.0
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Common.Logging		Accord.Statistics	3.6.0
Common.Logging.Core			
Deedle 2.1.0 DotNetZip 1.16.0 DynamicInterop 0.9.1 fasterflect 3.0.0 FSharp.Core 4.5.2 MathNet.Numerics 4.15.0 McMaster.Extensions.CommandLineUtils 2.6.0 Microsoft.IO.RecyclableMemoryStream 16.9.4 Microsoft.TestPlatform.ObjectModel 16.9.4 Moq 4.16.1 Newtonsoft.Json 13.0.2		Common.Logging.Core	3.4.1
DotNetZip 1.16.0			
Tasterflect 3.0.0		DotNetZip	1.16.0
FSharp.Core		fasterflect	3.0.0
McMaster.Extensions.CommandLineUtils 2.6.0 Microsoft.IO.RecyclableMemoryStream 2.3.1 Microsoft.NET.Test.Sdk 16.9.4 Microsoft.TestPlatform.ObjectModel 4.16.1 Moq 4.16.1 NetMQ 4.0.1.6 Newtonsoft.Json 13.0.2		FSharp.Core	4.5.2
Microsoft.10.RecyclableMemoryStream 2.3.1 Microsoft.NET.Test.Sdk 16.9.4 Microsoft.TestPlatform.ObjectModel 16.9.4 Moq 4.16.1 NetMQ 4.0.1.6 Newtonsoft.Json 13.0.2		McMaster.Extensions.CommandLi	neUtils 2.6.0
Microsoft.TestPlatform.ObjectModel 16.9.4 Moq 4.16.1 NetMQ 4.0.1.6 Newtonsoft.Json 13.0.2		Microsoft.IO.RecyclableMemory	Stream 2.3.1
NetMQ 4.0.1.6 Newtonsoft.Json 13.0.2		Microsoft.TestPlatform.Object	Model 16.9.4
Newtonsoft.Json 13.0.2			
лодат±не 3.8.5		Newtonsoft.Json	13.0.2
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NUnit	3.13.3
NUnit3TestAdapter	4.2.1
protobuf-net	3.1.33
OLNet	1.12.0
QuantConnect.pythonnet	2.0.18
RestSharp	106.12.0
SharpZipLib	1.3.3
System.ComponentModel.Composition	6.0.0

Pomegranate Environment

The Pomegranate environment supports the following libraries:

The Pomegranate environm	nent suppor
# Name	Version
absl-py	1.4.0
adagio	0.2.4
aesara	2.8.12
aiodns	3.0.0
aiohttp	3.8.4
aiohttp-cors	0.7.0
aiosignal	1.3.1
alabaster	0.7.13
ale-py	0.7.4
alembic	1.10.3
alpaca-trade-api	0.26
alphalens-reloaded	0.4.3
altair	4.2.2
ansi2html	1.8.0
antlr4-python3-runtime	4.11.1
anyio	3.6.2
appdirs	1.4.4
arch	5.3.1
argon2-cffi	21.3.0
argon2-cffi-bindings	21.2.0
arviz	0.15.1
astropy	5.2.1
asttokens	2.2.1
astunparse	1.6.3
async-timeout	4.0.2
asyncio-nats-client	0.11.5
attrs	23.1.0
autograd	1.5
autokeras	1.1.0
autoray	0.6.3
AutoROM	0.4.2
AutoROM.accept-rom-license ax-platform	0.6.1 0.3.0
Babel	2.12.1
backcall	0.2.0
bayesian-optimization	1.4.2
beautifulsoup4 bleach	4.11.2
blessed	6.0.0 1.20.0
blis	0.7.9
blosc2	2.0.0
bokeh	2.4.3
boltons	23.0.0
botorch	0.8.2
Bottleneck	1.3.7
brotlipy	0.7.0
cachetools	5.3.0
captum	0.6.0
catalogue	2.0.8
catboost	1.1.1
category-encoders	2.6.0
ccxt	3.0.72 2022.12.7
certifi cffi	1.15.1
chardet	5.1.0
charset-normalizer	2.0.4
check-shapes	1.0.0
click	7.1.2
clikit	0.6.2
cloudpickle	2.2.1
cmaes	0.9.1
cmdstanpy	1.1.0
colorama	0.4.6
colorcet	3.0.1
colorful	0.5.5
colorlog	6.7.0
colorlover	0.3.0
colour	0.1.5
comm	0.1.3
commonmark	0.9.1
conda	23.3.1
conda-content-trust conda-package-handling	0.1.3
conda_package_streaming	0.7.0
confection	0.0.4
cons	0.4.5
contourpy	1.0.7
convertdate	2.4.0
copulae	0.7.7
copulas	0.8.0
cramjam	2.6.2
crashtest	0.3.1
creme	0.6.1
cryptography	38.0.4
cufflinks	0.17.3
cvxopt	1.3.0
cvxpy	1.3.0
cycler	0.11.0
cymem	2.0.7
Cython	0.29.33
darts	0.23.1
dash dash-core-components	2.9.3
dash-cytoscape	0.3.0
dash-html-components	2.0.0
dash-table	5.0.0
dask	2023.4.0
deap	1.3.3
debugpy	1.5.1
decorator	5.1.1
defusedxml	0.7.1
Deprecated	1.2.13
dgl	1.0.1
dill	0.3.6
dimod	0.12.3
diskcache	5.6.1
distlib	0.3.6
distributed	2021.4.1
dm-tree	0.1.8
docutils	0.19
DoubleML	0.5.2
dtreeviz	2.2.1
dtw-python	1.3.0
dwave-cloud-client	0.10.3
dwave-drivers	0.4.4
dwave-greedy	0.3.0
dwave-hybrid	0.6.9
dwave-inspector	0.3.0
dwave-inspectorapp	0.3.0

dwave-neal dwave-networkx dwave-ocean-sdk dwave-preprocessing dwave-samplers 0.6.0 0.8.12 6.1.1 0.5.3 1.0.0 1.18.0 dwave-system dwave-tabu dwavebinarycsp dx 0.5.0 0.2.0 0.1.22 2.0.12 1.4.0 0.5.5 0.5.9 3.5.0 3.5.0 0.4 4.1.4 1.1.0 ecos EMD-signal empyrical empyrical-reloaded en-core-web-md en-core-web-sm entrypoints ephem et-xmlfile etuples exceptiongroup exchange-calendars 0.3.8 1.1.1 4.2.6 executing 1.3.0.post2304 ezyrb fastai 2.7.11 0.0.30 1.5.29 0.0.7 fastai2 fastcore fastdownload fasteners fastjsonschema 0.18 2.16.3 fastparquet fastprogress fasttext 2.16.3 2023.2.0 1.0.3 0.9.2 0.23.1 featuretools filelock 3.12.0 findiff finrl FixedEffectModel 0.9.2 0.0.5 2.0.3 Flask flatbuffers 23.3.3 fonttools fracdiff frozendict frozenlist 4.39.3 0.9.0 2.3.7 1.3.3 2.4.16 fsspec 2023.4.0 fst-pso fugue fugue-sql-antlr 1.8.1 0.8.3 0.1.6 0.1.0 0.18.3 1.6.3 2.0.5 0.4.0 4.3.0 22.10.2 future fuzzy-c-means FuzzyTM gast gensim gevent qluonts 0.12.3 google-api-core google-auth google-auth-oauthlib google-pasta googleapis-common-protos 2.11.0 2.17.3 0.4.6 0.2.0 1.59.0 2.7.0 0.4.2 qpflow gplearn gpustat GPUtil gpytorch 1.1 1.4.0 1.9.1 0.8.4 graphviz greenlet grpcio gym Gymnasium gymnasium-notices h2o 2.0.2 1.54.0 0.21.0 0.26.3 0.0.1 3.40.0.1 1.1.0 3.8.0 2.2.4 0.2.8 0.23 h5netcdf h5py hijri-converter hmmlearn holidays holoviews 1.15.4 homebase hopcroftkarp html5lib 1.0.1 1.2.5 1.1 4.9.1 httpstan 0.0.5 hurst hvplot hyperopt idna iisignature 0.2.7 3.4 0.24 iison 3.2.0.post0 ijson imageio imagesize imbalanced-learn importlib-metadata importlib-resources 2.27.0 1.4.1 0.10.1 4.13.0 5.12.0 iniconfig injector interpret interpret-core ipykernel 2.0.0 0.20.1 0.3.0 0.3.2 6.22.0 ipython 8.12.0 0.2.0 8.0.4 2.1.2 0.4.4 0.4.4 ipython-genutils ipywidgets itsdangerous jax jaxlib 0.18.2 jedi Jinia2 3.1.2 1.2.0 1.8.11 0.9.11 1.32 2.0 joblib jqdatasdk json5 jsonpatch jsonpointer jsonschema jupyter jupyter-bokeh 4.17.3 1.0.0 3.0.5 jupyter-console jupyter-dash $6.6.3 \\ 0.4.2$ jupyter-dasn jupyter-resource-usage jupyter-server jupyter_client jupyter_core jupyterlab 0.7.2 1.24.0 8.2.0 5.3.0 3.4.4 0.2.2 3.0.7 2.22.1 4.5.1 2.11.0 jupyterlab jupyterlab-pygments jupyterlab-widgets jupyterlab_server keract keras 0.4.1 0.4.2 1.3.5 1.4.4 2.0.1 0.3.1 keras-nlp keras-rl keras-tuner kiwisolver kmapper korean-lunar-calendar kt-legacy langcodes 1.0.5

lark	1.1.5
lazy_loader lazypredict	0.2 0.2.12
libclang lightgbm	16.0.0 3.3.5
lime	0.2.0.1
line-profiler linear-operator	4.0.2 0.3.0
littleutils livelossplot	0.2.2 0.5.5
llvmlite locket	0.38.1 1.0.0
logical-unification	0.4.5
LunarCalendar lxml	0.0.9 4.9.2
lz4 Mako	4.3.2 1.2.4
Markdown	3.4.3
MarkupSafe marshmallow	2.1.2 3.19.0
matplotlib matplotlib-inline	3.7.0 0.1.6
miniful	0.0.6
miniKanren minorminer	1.0.3 0.2.9
mistune mljar-supervised	2.0.5 0.11.5
mlxtend mmh3	0.21.0 2.5.1
modin	0.18.1
mpi4py mplfinance	3.1.4 0.12.9b7
mpmath msqpack	1.2.1 1.0.4
mthree	2.4.0
multidict multipledispatch	6.0.4 0.6.0
multiprocess multitasking	0.70.14 0.0.11
murmurhash mxnet	1.0.9 1.9.1
nbclassic	0.5.5
nbclient nbconvert	0.7.3 7.3.1
nbeats-keras nbeats-pytorch	1.8.0
nbformat	5.8.0
nest-asyncio networkx	1.5.6 2.8.8
neural-tangents neuralprophet	0.6.2 0.5.0
nfoursid	1.0.1
nltk nose	3.8.1 1.3.7
notebook notebook shim	6.5.4 0.2.2
ntlm-auth numba	1.5.0 0.55.1
numerapi	2.13.2
numexpr numpy	2.8.4 1.21.5
numpydoc nvidia-cublas-cull	1.5.0 11.10.3.66
nvidia-cuda-nvrtc-cull	11.7.99
nvidia-cuda-runtime-cull nvidia-cudnn-cull	11.7.99 8.5.0.96
nvidia-ml-py oauthlib	11.525.112 3.2.2
openai	0.26.5
opencensus opencensus-context	0.11.2 0.1.3
opencv-python openpyxl	4.7.0.72 3.1.1
opt-einsum optuna	3.3.0 3.1.0
orjson	3.8.10
ortools osqp	9.4.1874 0.6.2.post9
outdated packaging	0.2.2 23.1
pandas	1.5.3
pandas-datareader pandas-flavor	0.10.0 0.5.0
pandas-market-calendars pandas-ta	4.1.4 0.3.14b0
pandocfilters panel	1.5.0 0.14.3
param	1.13.0
parso partd	0.8.3 1.4.0
pastel pathos	0.2.1 0.3.0
pathy	0.10.1
patsy pbr	0.5.3 5.11.1
penaltymodel	1.0.2 0.29.0
PennyLane	
PennyLane-Lightning	0.29.0
PennyLane-Lightning PennyLane-qiskit persim	0.29.0 0.29.0 0.3.1
PennyLane-Lightning PennyLane-qiskit	0.29.0 0.29.0 0.3.1 4.8.0 0.7.5
PennyLane-Lightning PennyLane-qiskit persim pexpect pickleshare Pillow	0.29.0 0.29.0 0.3.1 4.8.0 0.7.5 9.5.0
PennyLane-Lightning PennyLane-qiskit persim pexpect pickleshare Pillow pingouin pip	0.29.0 0.29.0 0.3.1 4.8.0 0.7.5 9.5.0 0.5.3 22.0.4
PennyLane-Lightning PennyLane-qiskit persim pexpect pickleshare Pillow pingouin pip pkyutil_resolve_name platformddrs	0.29.0 0.29.0 0.3.1 4.8.0 0.7.5 9.5.0 0.5.3 22.0.4 1.3.10 3.2.0
PennyLane-Lightning PennyLane-qiskit persim pexpect pickleshare Pillow pingouin pip pkgutil_resolve_name platformdirs plotly	0.29.0 0.29.0 0.3.1 4.8.0 0.7.5 9.5.0 0.5.3 22.0.4 1.3.10 3.2.0 5.13.1
PennyLane-Lightning PennyLane-qiskit persim pexpect pickleshare Pillow pingouin pip pkgutil_resolve_name platformdirs plotly plotly-resampler plucky	0.29.0 0.29.0 0.3.1 4.8.0 0.7.5 9.5.0 0.5.3 22.0.4 1.3.10 3.2.0 5.13.1 0.8.3.2
PennyLane-Lightning PennyLane-qiskit persim pexpect pickleshare Pillow pingouin pip pkgutil_resolve_name platformdirs plotly plotly-resampler plucky pluggy ply	0.29.0 0.29.0 0.3.1 4.8.0 0.7.5 9.5.0 0.5.3 22.0.4 1.3.10 3.2.0 5.13.1 0.8.3.2 0.4.3 1.0.0 3.11
PennyLane-Lightning PennyLane-qiskit persim pexpect pickleshare Pillow pingouin pip pkgutil_resolve_name platformdirs plotly plotly-resampler plucky plugy	0.29.0 0.29.0 0.3.1 4.8.0 0.7.5 9.5.0 0.5.3 22.0.4 1.3.10 3.2.0 5.13.1 0.8.3.2 0.4.3
PennyLane-Lightning PennyLane-qiskit persim pexpect pickleshare Pillow pingouin pip pkgutil_resolve_name platformdirs plotly plotly-resampler plucky pluggy ply pmdarima polars pomegranate	0.29.0 0.29.0 0.3.1 4.8.0 0.7.5 9.5.0 0.5.3 22.0.4 1.3.10 3.2.0 5.13.1 0.8.3.2 0.4.3 1.0.0 3.11 2.0.2 0.16.9 0.14.8
PennyLane-Lightning PennyLane-qiskit persim pexpect pickleshare Pillow pingouin pip pkgutil_resolve_name platformdirs plotly resampler plucky plugyy ply pmdarima polars pomegranate pox ppft	0.29.0 0.29.0 0.3.1 4.8.0 0.7.5 9.5.0 0.5.3 22.0.4 1.3.10 3.2.0 5.13.1 0.8.3.2 0.4.3 1.0.0 3.11 2.0.2 0.16.9 0.14.8 0.3.2 1.7.6.6
PennyLane-Lightning PennyLane-qiskit persim pexpect pickleshare Pillow pingouin pip pkgutil_resolve_name platformdirs plotly-resampler plucky pluggy ply pmdarima polars pomegranate pox ppft pprofile pprscore	0.29.0 0.29.0 0.3.1 4.8.0 0.7.5 9.5.0 0.5.3 22.0.4 1.3.10 3.2.0 5.13.1 0.8.3.2 0.4.3 1.0.0 3.11 2.0.2 0.16.9 0.16.9 0.14.8 0.3.2 1.7.6.6 2.1.0 1.2.0
PennyLane-Lightning PennyLane-qiskit persim pexpect pickleshare Pillow pingouin pip pkgutil resolve_name platformdirs plotly plotly-resampler plucky pluggy ply pmdarima polars pomegranate pox ppft	0.29.0 0.29.0 0.3.1 4.8.0 0.7.5 9.5.0 0.5.3 22.0.4 1.3.10 3.2.0 5.13.1 0.8.3.2 0.4.3 1.0.0 3.11 2.0.2 0.14.8 0.3.2 1.7.6.6 2.1.0
PennyLane-Lightning PennyLane-qiskit persim pexpect pickleshare Pillow pingouin pip pkgutil_resolve_name platformdirs plotly plotly-resampler plucky pluggy ply pmdarima polars pomegranate pox ppft pprofile ppscore preshed prometheus-client prompt-toolkit	0.29.0 0.29.0 0.3.1 4.8.0 0.7.5 9.5.0 0.5.3 22.0.4 1.3.10 3.2.0 5.13.1 0.8.3.2 0.4.3 1.0.0 3.11 2.0.2 0.14.8 0.3.2 1.7.6.6 2.1.0 1.7.6.6 2.1.0 3.0.8 0.16.0 3.0.8
PennyLane-Lightning PennyLane-qiskit persim pexpect pickleshare Pillow pingouin pip pkgutil_resolve_name platformdirs plotly-resampler plucky pluggy ply pmdarima polars pomegranate pox ppf pprofile pprscore preshed prompt-toolkit property-cached prophet	0.29.0 0.29.0 0.3.1 4.8.0 0.7.5 9.5.0 0.5.3 22.0.4 1.3.10 3.2.0 5.13.1 0.8.3.2 0.4.3 1.0.0 3.11 2.0.2 0.16.9 0.14.8 0.3.2 1.7.6.6 2.1.0 1.2.0 3.0.8 0.3.2 0.4.3
PennyLane-Lightning PennyLane-qiskit persim pexpect pickleshare Pillow pingouin pip pkgutil_resolve_name platformdirs plotly plotly-resampler plucky pluggy ply pmdarima polars pomegranate pox ppf profile ppscore preshed prometheus-client prompet-toolkit property-cached prophet protobuf psutil	0.29.0 0.29.0 0.29.0 0.3.1 4.8.0 0.7.5 9.5.0 0.5.3 22.0.4 1.3.10 3.2.0 5.13.1 0.8.3.2 0.4.3 1.0.0 3.11 2.0.2 0.16.9 0.14.8 0.3.2 1.7.6.6 2.1.0 1.2.0 3.0.8 0.16.0 3.0.38 1.6.4 1.1.2 3.19.6 5.9.5
PennyLane-Lightning PennyLane-qiskit persim pexpect pickleshare Pillow pingouin pip pkgutil_resolve_name platformdirs plotly-resampler plucky pluggy ply pmdarima polars pomegranate pox ppft pprofile ppscore preshed prometheus-client prompt-toolkit property-cached promptet protobuf psutil psycopg2-binary	0.29.0 0.29.0 0.3.1 4.8.0 0.7.5 9.5.0 0.5.3 22.0.4 1.3.10 3.2.0 5.13.1 0.8.3.2 0.4.3 1.0.0 3.11 2.0.2 0.14.8 0.3.2 1.7.6.6 2.1.0 1.2.0 3.0.8 3.10 3.10 3.11
PennyLane-Lightning PennyLane-qiskit persim pexpect pickleshare Pillow pingouin pip pkgutil_resolve_name platformdirs plotly-resampler plucky pluggy ply pmdarima polars pomegranate pox ppft pprofile ppscore preshed prometheus-client prompt-toolkit property-cached prophet protobuf psutil psycopg2-binary ptys	0.29.0 0.29.0 0.3.1 4.8.0 0.7.5 9.5.0 0.5.3 22.0.4 1.3.10 3.2.0 5.13.1 0.8.3.2 0.4.3 1.0.0 3.11 2.0.2 0.16.9 0.14.8 0.3.2 1.7.6.6 2.1.0 1.2.0 3.0.8 0.16.0 3.0.8 0.16.0 3.0.8 0.16.0 3.0.8 0.16.0 3.0.8 0.16.0 3.0.8 0.16.0 3.0.8 0.16.0 3.0.8 0.16.0 3.0.8 0.16.0 3.0.8 0.16.0 3.0.8 0.16.0 3.0.8 0.16.0 3.0.8 0.16.0 3.0.8 0.16.0 3.0.8 0.16.0 3.0.9 0.16.0 3.0.3 0.16.0 3.0.3 0.16.0 3.0.3 0.16.0 3.0.3 0.16.0 3.0.3 0.16.0 3.0.3 0.16.0 3.0.3 0.16.0 3.0.3 0.16.0 3.0.3 0.16.0 3.0.3 0.16.0 3.0.3 0.16.0 3.0.3 0.16.0 3.0.3 0.16.0 3.0.3 0.16.0
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PennyLane-Lightning PennyLane-qiskit persim pexpect pickleshare Pillow pingouin pip pkgutil_resolve_name platformdirs plotly-resampler plucky pluggy ply pmdarima polars pomegranate pox ppft pprofile ppscore preshed prometheus-client promptt-toolkit property-cached protyber protibu pscopg2-binary ptvsd ptyprocess PuLP pure-eval	0.29.0 0.29.0 0.29.0 0.3.1 4.8.0 0.7.5 9.5.0 0.5.3 22.0.4 1.3.10 3.2.0 5.13.1 0.8.3.2 0.4.3 1.0.0 0.4.3 1.0.0 3.11 2.0.2 0.14.8 0.3.2 1.7.6.6 2.1.0 1.2.0 3.0.8 0.16.0 3.0.8 0.16.0 3.0.38 1.6.4 1.1.2 3.19.6 5.9.5 2.9.6 4.3.2 0.7.0 2.7.0 2.7.0 0.2.2 9.0.0

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typer typing_extensions umap-learn urllib3 virtualenv wasabi wcwidth webargs webencodings websocket-client websockets Werkzeug wheel widgetsnbextension	3.0.2 0.3.2 4.5.0 0.5.3 1.26.14 20.21.0 1.1.1 0.2.6 8.2.0 0.5.1 1.5.1 10.4 2.2.3 0.37.1 4.0.7
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typer typing_extensions umap-learn urllib3 virtualenv wasabi wcwidth webargs webencodings websocket-client websockets Werkzeug wheel widgetsnbextension wordcloud wrapt wrds wurlitzer xarray xarray-einstats xgboost xlrd XlsxWriter yarl yellowbrick yfinance zict zipp zope_event	3.0.2 0.3.2 4.5.0 0.5.3 1.26.14 20.21.0 1.1.1 10.2.6 8.2.0 0.5.1 1.5.1 10.4 2.2.3 0.37.7 1.8.2.2 1.14.1 3.1.6 3.0.3 2023.1.0 0.5.1 1.14.1 3.1.6 3.0.3 2023.1.0 0.5.1 1.1.1.1 3.1.6 3.0.3 2023.1.0 4.0.7 4.0

Request New Libraries

To request a new library, contact us. We will add the library to the queue for review and deployment. Since the libraries run on our servers, we need to ensure they are secure and won't cause harm. The process of adding new libraries takes 2-4 weeks to complete. View the list of libraries currently under review on the Issues list of the Lean GitHub repository.

3.11 Working With VS Code

Introduction

The VS Code Integrated Development Environment (IDE) lets you work on research notebooks and develop algorithms for backtesting and live trading. When you open a project, the IDE automatically displays. You can access your trading algorithms from anywhere in the world with just an internet connection and a browser.

Supported Languages

The Lean engine supports C# and Python. Python is less verbose, has more third-party libraries, and is more popular among the QuantConnect community than C#. C# is faster than Python and it's easier to contribute to Lean if you have features written in C# modules. Python is also the native language for the research notebooks, so it's easier to use in the Research Environment.

The programming language that you have set on your account determines how autocomplete and IntelliSense are verified and determines the types of files that are included in your new projects. If you have Python set as your programming language, new projects will have .py files. If you have C# set as your programming language, new projects will have .cs fi

Change Languages

To change the default programming language for your new projects, adjust the User: Preferred Language extension setting.

Terminal

The terminal panel at the bottom of the IDE shows API messages, errors, and the logs from your algorithms.

```
PROBLEMS OUTPUT DEBUG CONSOLE TERMINA
                                                                                                               QuantConnect
                                                                                                                             V ■ A 19 ^ X
[4:21:49] Building project 'Swimming Fluorescent Orange Hippopotamus' in Local, with Signature '5f0ac5'
[4:21:51] Built project 'Swimming Fluorescent Orange Hippopotamus' in Local for Lean Engine 2.5.0.0.15471, with Id 'bf8055-5f0ac5'
[4:21:53] Received backtest 'Casual Red Sardine' request
[4:22:17] Initializing algorithm...
[4:22:17] Launching analysis for 1202151492 with LEAN Engine v2.5.0.0
[4:22:17] Hello World!
[4:22:17] Algorithm '1202151492' completed
[4:22:17] Algorithm Id:(1202151492) completed in 2.05 seconds at 16k data points per second. Processing total of 32,894 data points.
[4:22:17] Backtest deployed in 23.374 seconds
```

The Problems tab of the panel highlights the coding errors in your algorithms.



Navigate the File Outline

The Outline section in the Explorer panel is an easy way to navigate your files. The section shows the name of classes, members, and functions defined throughout the file. Click one of the names to jump your cursor to the respective definition in the file. To view the Outline , open a project and then, in the left navigation menu, click the Explorer icon.

```
> OPEN EDITORS
                                                   from AlgorithmImports import *
> CRAWLING ASPARAGUS BULL
V OUTLINE
                                                   class CrawlingAsparagusBull(QCAlgorithm):

√ S CrawlingAsparagusBull

                                                       def Initialize(self):
    self.SetStartDate(2013, 10, 7)
    [@] symbol
                                                            self.SetCash(100000)
  ∨ ⊕ OnData
                                                           self.symbol = self.AddEquity("SPY", Resolution.Minute).Symbol
 (Ø) data
                                                       def OnData(self, data)
                                             10
                                                           if not self.Portfolio.Invested:
    self.SetHoldings("SPY", 1)
                                             12
                                                                self.Debug("Purchased Stock")
```

Split the Editor

The editor can split horizontally and vertically to display multiple files at once. Follow these steps to split the editor:

- 1. Open a project.
- In the left navigation bar, click the Explorer icon.
 In the QC (Workspace) section, drag and drop the files you want to open.

```
EXPLORER
                                               main.py ×

√ OPEN EDITORS

 × 🏶 main.py
                                                       from AlgorithmImports import *
V CRAWLING ASPARAGUS BULL
                            日日日日
                                                       class CrawlingAsparagusBull(QCAlgorithm):
    def Initialize(self):
 > .idea
 > .vscode
                                                                 self.SetStartDate(2013, 10, 7)
 alpha.py
{} config.json
                                                                 self.symbol = self.AddEquity("SPY", Resolution.Minute).Symbol
main.py
 research.ipynb
                                                                 if not self.Portfolio.Invested:
self.SetHoldings("SPY", 1)
self.Debug("Purchased Stock")
                                                 10
 third-file.py
                                                 12
                  Do
```

Show and Hide Code Blocks

The editor can hide and show code blocks to make navigating files easier. To hide and show code blocks, open a project and then click the arrow icon next to a line number.

```
1 \vee class MyAlgorithm(QCAlgorithm):
  F
        def Initialize(self):
            self.SetStartDate(2021, 1, 1)
4
            self.SetCash(100000)
5
            self.AddEquity("SPY")
```

Keyboard Shortcuts

Keyboard shortcuts are combinations of keys that you can issue to manipulate the IDE. They can speed up your workflow because they remove the need for you to reach for your mouse.

Follow these steps to view the keyboard shortcuts of your account:

- 1. Open a project.

- Press F1 .
 Enter "Preferences: Open Keyboard Shortcuts".
 Click Preferences: Open Keyboard Shortcuts .

To set a key binding for a command, click the pencil icon in the left column of the keyboard shortcuts table, enter the key combination, and then press Enter .

4 Projects

4.1 Getting Started

Introduction

Projects contain files to run backtests, launch research notebooks, perform parameter optimizations, and deploy live trading strategies. You need to create projects in order to create strategies and share your work with other members. Projects enable you to generate institutional-grade reports on the performance of your backtests. You can create your projects from scratch or you can utilize pre-built libraries and third-party packages to expedite your development process.

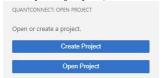
View All Projects

To view all your projects, open the organization workspace directory on your local machine.

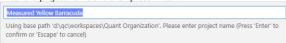
Create Projects

Follow these steps to create a project on Local Platform:

- 1. Log in to Local Platform .
- In the left navigation menu, click the QuantConnect icon
- If a project is already open, <u>close it</u>. In the Open Project panel, click Create Project



5. Enter the project name and then press Enter

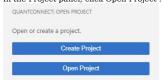


The new project directory is added to your organization workspace directory and the project opens.

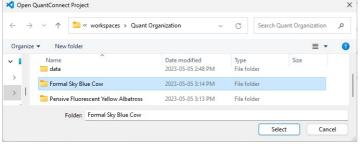
Open Projects

Follow these steps to open a project on Local Platform:

- 1. Log in to Local Platform.
- In the left navigation menu, click the
 If a project is already open, close it.
 In the Project panel, click Open Project . QuantConnect icon

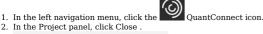


 $5. \ \ In the Open Quant Connect \ Project \ window, \ click \ a \ project \ in \ your \ organization \ workspace \ and \ then \ click \ Select \ .$



Close Projects

Follow these steps to close a project:



₩ RETROSPECTIVE MAGENTA CORMOR... X Clos Clone Delete

Clone Projects

Clone a project to create a new copy of the project and save it within the same organization. When you clone a project, the project files are duplicated but the backtest results are not retained. Cloning enables you to test small changes in your projects before merging the changes back into the original project.

Follow these steps to clone a project:

- 1. Open the project.
- In the left navigation menu, click the QuantConnect icon.



The cloned version of the project opens in a new VS Code window

Rename Projects

Follow these steps to rename a project:

- 1. Open the project.
- 2. In the left navigation menu, click the QuantConnect icon
- 3. In the Project panel, hover over the project name and then click the pencil icon that appears.

₩ MUSCULAR FLUORESCENT YELLOW LI...

4. In the Name field, enter the new project name and then click Save Changes

, letters, numbers, and spaces. The project name can't start with a space or be any of the following reserved names: CON, PRN, AUX, NUL, COM1, The project name must only contain COM2, COM3, COM4, COM5, COM6, COM7, COM8, COM9, LPT1, LPT2, LPT3, LPT4, LPT5, LPT6, LPT7, LPT8, or LPT9.

Create Project Directories

Set the name of a project to directoryName / projectName to create a project directory.

Set Descriptions

You can give a project a description to provide a high-level overview of the project and its functionality. Descriptions make it easier to return to old projects and understand what is going on at a high level without having to look at the code. The project description is also displayed at the top of backtest reports, which you can create after your backtest completes.

Follow these steps to set the project description:

- Open the project
- 2. In the Project panel, hover over the project name and then click the pencil icon that appears.

PROJECT **™ MUSCULAR FLUORESCENT YELLOW LI...**

3. In the Description field, enter the new project description and then click Save Changes

Edit Parameters

Algorithm parameters are hard-coded values for variables in your project that are set outside of the code files. Add parameters to your projects to remove hard-coded values from your code files and to perform parameter optimizations. You can add parameters, set default parameter values, and remove parameters from your projects.

Add Parameters

Follow these steps to add an algorithm parameter to a project:

- 1. Open the project
- In the left navigation menu, click the OuantConnect icon
- 3. In the Project panel, click Add New Parameter
- 4. Enter the parameter name.

The parameter name must be unique in the project.

- 5. Enter the default value.
- 6. Click Create Parameter

To get the parameter values into your algorithm, see Get Parameters

Set Default Parameter Values

Follow these steps to set the default value of an algorithm parameter in a project:

- 1. Open the project.
- In the left navigation menu, click the QuantConnect icon
- 3. In the Project panel, hover over the algorithm parameter and then click the pencil icon that appears



4. Enter a default value for the parameter and then click Save .

The Project panel displays the default parameter value next to the parameter name.

Delete Parameters

Follow these steps to delete an algorithm parameter in a project:

- 1. Open the project
- 2. In the left navigation menu, click the OuantConnect icon
- 3. In the Project panel, hover over the algorithm parameter and then click the trash can icon that appears.



4. Remove the GetParameter calls that were associated with the parameter from your code files.

Delete Projects

Follow these steps to delete a project:

- 1. Open the project
- 2. In the left navigation menu, click the
- 3. In the Project panel, click Delete



QUANTCONNECT: CLOUD PROJECT

RETROSPECTIVE MAGENTA CORMOR...

X Close
CD Clone

Delete

4.2 Files

Introduction

The files in your projects enable you to implement trading algorithms, perform research, and store important information. Python projects start with a main.py and a research.ipynb file. C# projects start with a Main.cs and a Research.ipynb file. Use the main.py or Main.cs file to implement trading algorithms and use the ipynb file to access the Research Environment.

Supported File Types

Local Platform supports .py , .cs , and .ipynb files in your projects.

Code Files

The .py / .cs files are code files. These are the files where you implement your trading algorithm. When you backtest the project or deploy the project to live trading, the LEAN engine executes the algorithm you define in these code files

Notebook Files

The .ipynb files are notebook files. These are the files you open when you want to access the Research Environment to perform quantitative research. When you save notebook files, it saves the input cells but not the output cells.

Configuration Files

Projects also contain configuration files, which are .json files, but they aren't displayed in the Explorer panel. These files contain information like the project description, parameters, and shared libraries. For more information about project configuration files, see Configuration.

Result Files

When you run a backtest, optimize some parameters, or deploy a strategy to live trading on your local machine, the results are saved as phyical files in the project directory. Local Platform doesn't push these result files to QuantConnect Cloud.

View Files

To view the files in a project, open the project and then, in the left navigation bar, click the Explorer icon

The QC (Workspace) section of the Explorer panel shows the files in the project



Add Files

Follow these steps to add a file to a project:

- 1. Open the project
- 2. In the left navigation menu, click the Explorer icon. 3. In the Explorer panel, expand the QC (Workspace) section
- ►+ New File icon. Click the 5. Enter a file name and extension.
 6. Press Enter .

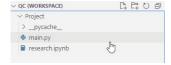


Add Directories

You can organize the code and notebook files in your project into directories to make navigating them easier. For example, if you have multiple Alpha models in your strategy, you can create an alphas directory in your project to hold a file for each Alpha model.

Follow these steps to add a directory to a project:

- 1. Open the project
- In the left navigation menu, click the Explorer icon
- 3. In the Explorer panel, expand the QC (Workspace) section.
- New Directory icon. Click the
- 5. Enter a directory name and then press Enter .



Open Files

Follow these steps to open a file in a project:

- 1. Open the project.
- 2. In the left navigation menu, click the Explorer icon. 3. In the Explorer panel, click the file you want to open

Close Files

To close a file, at the top of VS Code, click the x button on the file tab you want to close.

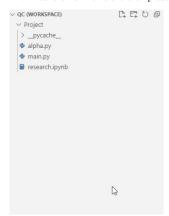
To close all of the files in a project, at the top of VS Code, right-click one of the file tabs and then click Close All .

Rename Files and Directories

Follow these steps to rename a file or directory in a project:

- 1. Open the project.
- In the left navigation menu, click the Explorer icon.
 In the Explorer panel, right-click the file or directory you want to rename and then click Rename .

 $4. \;\; \text{Enter the new name and then press Enter} \; .$



Delete Files and Directories

Follow these steps to delete a file or directory in a project:

- 1. Open the project.
- In the left navigation menu, click the Explorer icon.
 In the Explorer panel, right-click the file or directory you want to delete and then click Delete Permanently.
 Click Delete.

4.3 Shared Libraries

Introduction

Project libraries are QuantConnect projects you can merge into your project to avoid duplicating code files. If you have tools that you use across several projects, create a library.

Create Libraries

Follow these steps to create a library:

- 1. Open a project.
- In the left navigation menu, click the
 In the Project panel, click Add Library
 Click Create New . OuantConnect icon

- In the Input Library Name field, enter a name for the library.
- 5. In the Input Library 16. Click Create Library

The template library files are added to a new project in the Library directory in your organization workspace.

- 7. In the left navigation menu, click the Explorer icon.
 8. In Explorer panel, open the Library.py Library.cs file and implement your library.

Add Libraries

Follow these steps to add a library to your project:

- 1. Open the project.

- In the left navigation menu, click the QuantConnect icon.
 In the Project panel, click Add Library .
 Click the Choose a library... field and then click a library from the drop-down menu.
 Click Add Library (e.g. Calculators).

The library files are added to your project. To view the files, in the right navigation menu, click the Explorer icon.

6. Import the library into your project to use the library.

```
using Calculators;
namespace QuantConnect.Algorithm.CSharp
      {\tt public\ class\ AddLibraryAlgorithm\ :\ QCAlgorithm}
            private TaxesCalculator _taxesCalculator = new();
from Calculators.TaxesCalculator import TaxesCalculator
class AddLibraryAlgorithm(QCAlgorithm):
    taxes_calculator = TaxesCalculator()
```

Rename Libraries

To rename a library, open the library project file and then $\underline{\text{rename the project}}$.

Remove Libraries

Follow these steps to remove a library from your project:

- 1. Open the project that contains the library you want to remove.
- In the left navigation menu, click the QuantConnect icon.
 In the Project panel, hover over the library name and then click the trash can icon that appears.



The library files are removed from your project.

Delete Libraries

To delete a library, delete the library project file.

5 Backtesting

5.1 Getting Started

Introduction

Backtesting is the process of simulating a trading algorithm on historical data. By running a backtest, you can measure how the algorithm would have performed in the past. Although past performance doesn't guarantee future results, an algorithm that has a proven track record can provide investors with more confidence when deploying to live trading than an algorithm that hasn't performed favorably in the past. If you run local backtests, you can leverage your local data and hardware.

Run Backtests

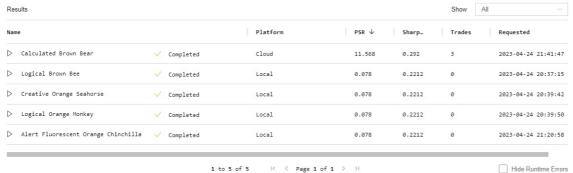
To run a backtest, open a project and then click the Backtest icon. If the project successfully builds, "Received backtest backtest backtest Name request" displays. If the backtest successfully launches, the IDE displays the backtest results page in a new tab. If the backtest fails to launch due to coding errors, the new tab displays the error. As the backtest executes, you can close Local Platform and Docker Desktop without interfering with the backtest. Just don't quit Docker Desktop.

View All Backtests

Follow these steps to view all of the backtests of a project:

- 1. Open the project that contains the backtests you want to view.
- 2. In the top-right corner of the IDE, click the == / 💳 Backtest Results icon.

A table containing all of the backtest results for the project is displayed. If there is a play icon to the left of the name, it's a backtest result. If there is a fast-forward icon next to the name, it's an <u>optimization result</u>.



- (Optional) In the top-right corner, select the Show field and then select one of the options from the drop-down menu to filter the table by backtest or optimization results.
 (Optional) In the bottom-right corner, click the Hide Error check box to remove backtest and optimization results from the table that had a runtime error.
 (Optional) Use the pagination tools at the bottom to change the page.
 (Optional) Click a column name to sort the table by that column.
 Click a row in the table to open the results page of that backtest or optimization.

Rename Backtests

We give an arbitrary name (for example, "Smooth Apricot Chicken") to your backtest result files, but you can follow these steps to rename them:

- Open the backtest history of the project
- 2. Hover over the backtest you want to rename and then click the pencil icon that appears.



3. Enter the new backtest name and then click OK.

5.2 Deployment

Introduction

Deploy a backtest to simulate the historical performance of your trading algorithm. Since the same Lean engine is used to run backtests and live trading algorithms, it's easy to transition from backtesting to live trading once you are satisfied with the historical performance of your algorithm. If you find any issues with Lean or our historical data, we'll resolve the issue.

Nodes

If you deploy a local backtest, the algorithm runs on your hardware.

Concurrent Backtesting

Concurrent backtesting is the process of running multiple backtests at the same time. Concurrent backtesting speeds up your strategy development because you don't have to wait while a single backtest finishes executing. You can run as many concurrent backtests as your CPU and RAM will handle.

Build Projects

If the compiler finds errors during the build process, the IDE highlights the lines of code that caused the errors in red. Your projects will automatically build after each keystroke. To manually

build a project, open the project and then click the Build icon.

Run Backtests

To run a backtest, open a project and then click the Backtest icon. If the project successfully builds, "Received backtest backtestName request" displays. If the backtest successfully launches, the IDE displays the backtest results page in a new tab. If the backtest fails to launch due to coding errors, the new tab displays the error. As the backtest executes, you can close Local Platform and Docker Desktop without interfering with the backtest. Just don't quit Docker Desktop.

Stop Backtests

To stop a running backtest, stop the backtesting node .

5.3 Debugging

Introduction

The debugger is a built-in tool to help you debug coding errors while backtesting. The debugger enables you to slow down the code execution, step through the program line-by-line, and inspect the variables to understand the internal state of the program.

Requirements

You need to install v2023.4.0 of Microsoft's Python VS Code extension to run the debugger.

You need to install $\underline{.NET}$ and $\underline{Microsoft's~C\#~VS~Code~extension}$ to run the debugger.

Breakpoints

Breakpoints are lines in your algorithm where execution pauses. You need at least one breakpoint in your code files to start the debugger. Open a project to start adjusting its breakpoints.

Add Breakpoints

Click to the left of a line number to add a breakpoint on that line.

```
51 public override void Initialize()

52 {
5 class MyAlgorithm(QCAlgorithm): 53 def Initialize(self): 54 self.SetCash(100000); 55 self.SetCash(100000); 55 self.SetCash(100000) 56 }

8 I self.SetCash(100000) 55 AddEquity("SPY", Resolution.Minute); 56 }
```

Edit Breakpoint Conditions

Follow these steps to customize what happens when a breakpoint is hit:

- 1. Right-click the breakpoint and then click Edit Breakpoint... .
- 2. Click one of the options in the following table:

Option Additional Steps

Description

Expression Enter an expression and then press Enter . The breakpoint only pauses the algorithm when the expression is true.

Hit Count Enter an integer and then press Enter . The breakpoint doesn't pause the algorithm until its hit the number of times you specify.

Enable and Disable Breakpoints

To enable a breakpoint, right-click it and then click Enable Breakpoint .

To disable a breakpoint, right-click it and then click Disable Breakpoint.

Follow these steps to enable and disable all breakpoints:

1. In the left navigation menu, click the

Run and Debug icon.

2. In the Run and Debug panel, hover over the Breakpoints section and then click the



Toggle Active Breakpoints icon.

Remove Breakpoints

To remove a breakpoint, right-click it and then click Remove Breakpoint .

Follow these steps to remove all breakpoints:



Run and Debug icon.

2. In the Run and Debug panel, hover over the Breakpoints section and then click the Remove All Breakpoints icon.

Launch Debugger

Follow these steps to launch the debugger:

- 1. Open the project you want to debug.
- 2. In your project's code files, add at least one breakpoint.
- 3. Click the Debug icon.

If the Run and Debug panel is not open, it opens when the first breakpoint is hit.

Control Debugger

After you launch the debugger, you can use the following buttons to control it:

Button	Name	Default Keyboard Shortcut	Description
	Continue		Continue execution until the next breakpoint
C	Step Over	Alt+F10	Step to the next line of code in the current or parent scope
*	Step Into	Alt+F11	Step into the definition of the function call on the current line $% \left(\frac{1}{2}\right) =\left(\frac{1}{2}\right) \left(\frac{1}{2}\right)$
C	Restart	Shift+F11	Restart the debugger
\$\alpha	Disconnect	Shift+F5	Exit the debugger

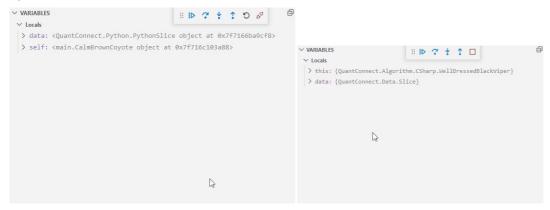
Inspect Variables

After you launch the debugger, you can inspect the state of your algorithm as it executes each line of code. You can inspect local variables or custom expressions. The values of variables in your algorithm are formatted in the IDE to improve readability. For example, if you inspect a variable that references a DataFrame, the debugger represents the variable value as the following:

```
ymbol dime
SPY R735Q18XC9X 2021-05-11 415.246836 420.005970 ... 419.827130 74068713.0
2021-05-12 411.540872 412.594042 ... 410.827896 108355811.0
2021-05-13 402.797579 409.921376 ... 400.850975 121823945.0
2021-05-14 407.636197 409.962758 ... 404.397204 100076664.0
2021-05-15 413.96500 4147.99736 ... 410.567187 72184360.0
2021-05-19 409.265500 ... 412.64736 ... 410.567187 72184360.0
2021-05-19 409.265500 ... 413.247931 ... 413.110691 ≥227896.0
2021-05-20 408.212459 409.265500 ... 404.307784 98038857.0
2021-05-21 412.66168 415.505161 ... 414.143989 69119554.0
```

Local Variables

The Variables section of the Run and Debug panel shows the local variables at the current breakpoint. If a variable in the panel is an object, click it to see its members. The panel updates as the algorithm runs.



Follow these steps to update the value of a variable:

- 1. In the Run and Debug panel, right-click a variable and then click Set Value . 2. Enter the new value and then press Enter .

Custom Expressions

The Watch section of the Run and Debug panel shows any custom expressions you add. For example, you can add an expression to show the current date in the backtest.

```
∨ WATCH
               ∨ WATCH
 data.Time.day == 4: True
Time.Day == 3: true
```

Follow these steps to add a custom expression:

- 1. Hover over the Watch section and then click the plus icon that appears. 2. Enter an expression and then press Enter .