QUANTT Minimum Viable Algorithm

October 2021

What is the MVA?

The MVA is one of QUANTT's three deliverables (alongside the FDP competition and algotrading competition submissions). Here you will focus on developing and analyzing a simple algorithm. You will do so by filling out an attached Jupyter notebook and submitting it to us. The notebook goes over preliminary numerical programming with the PyData stack and a testing stage on QuantConnect. Normally, you would do everything in QuantConnect, but here we're splitting things up to demonstrate how vanilla python translates over.

Why write a MVA?

- Members will get used to the PyData stack (NumPy, Pandas, Matplotlib, etc..)
- Members will get used to QuantConnect's testing environment
- Members will learn to question and critique models in a methodical way

Many parts of the MVA are left to be open-ended in an attempt to understand your design process and creativity. That being said, we've kick-started and simplified many of the hard parts of the design process in the MVA.

Upon receiving the MVA, our team will provide you some feedback. This is a great way to understand the algotrading design process before moving on to your kick-ass algorithms for the competition.

The deadline for MVA submissions is **October 10th**.

You are encouraged to collaborate with other members, but everyone should submit their own notebook.

NOTE: There will be a help session on **October 7th**. More details will be shared on slack soon.