A picture containing logo

Description automatically generatedA picture containing logo

Description automatically generated

Trade Times < 2 & Test Time End

Calculate Return & Trade Time +1

Train Model in Train Set

Choose cointegration pair

Calculate cointegration

matrix

Calculate

Number of Set

Input train

length

Input test length

End

Calclulate Total Return

i = i +1

i<len(Data)?

Set

i = 0

Split Data Set

Input Stock Data

Start