CS7646 ML4T
Machine Learning
for Trading

Project 5: Marketsim

marketsim.py

`compute_portvals`(*orders_file='./orders/orders.csv'*, *start_val=1000000*, *commission=9.95*, *impact=0.005*)

Computes the portfolio values.

Parameters

- **orders_file** (*str or file object*) – Path of the order file or the file object
- **start_val** (*int*) – The starting value of the portfolio
- **commission** (*float*) – The fixed amount in dollars charged for each transaction (both entry and exit)
- **impact** (*float*) – The amount the price moves against the trader compared to the historical data at each transaction

Returns

the result (portvals) as a single-column dataframe, containing the value of the portfolio for each trading day in the first column from start_date to end_date, inclusive.

Return type

pandas.DataFrame

`test_code`()

Helper function to test code