Data Structures

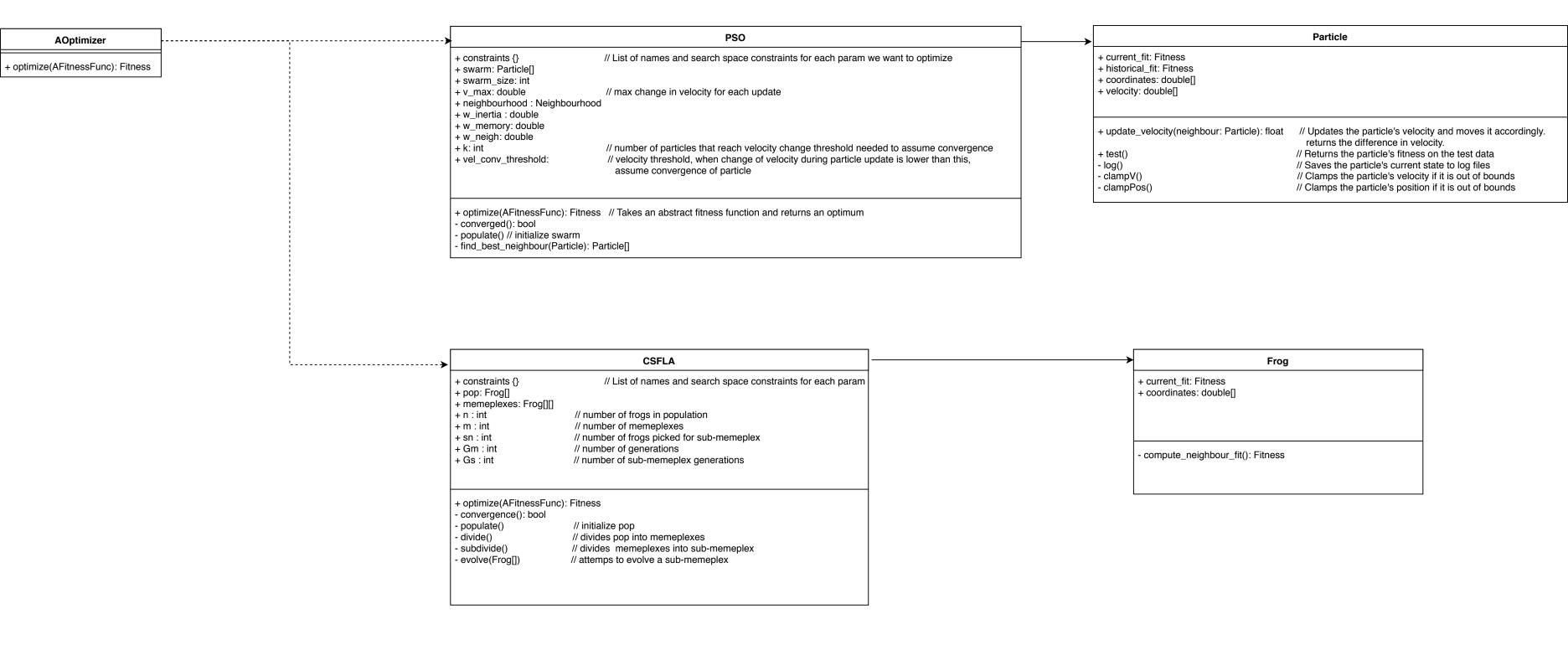
Fitness + value: double + u_sell: int + u_buy: int + noop: int + realised_profit: double + mdd: double + ret: double + wealth: double + no_of_transactions: int + no_of_short_selling_transactions: int

Individual

+ quantity: int
+ b_start: float
+ b_end: float
+ b_price: float
+ threshold_number: int
+ thresholds: [float]
+ threshold_weights: [float]
+ q_short: int

Neighbourhood + GLOBAL: 0 + RING: 1

Optimizers



Fitness

