



HUDSON
AND THAMES



Development Tools

An open source way of work.

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Overview

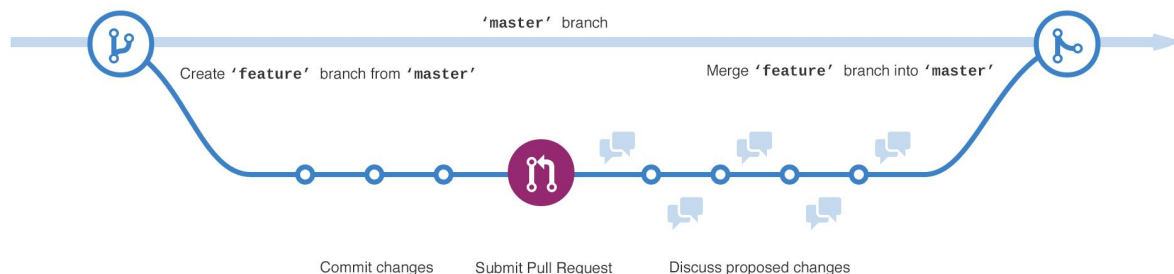
At Hudson and Thames we believe the scientific method is the best way to approach investment management. We pride ourselves on our ability to productionize machine learning models for our clients and we do this by following strict software engineering protocols. Our models are reproducible and work at scale.

This document outlines our way-of-work and the tools we use to do so.



Github Development Platform

GitHub is a development platform inspired by the way you work. From open source to business, you can host and review code, manage projects, and build software alongside 31 million developers.



Code review



Project management



Integrations



Team management



Social coding



Documentation



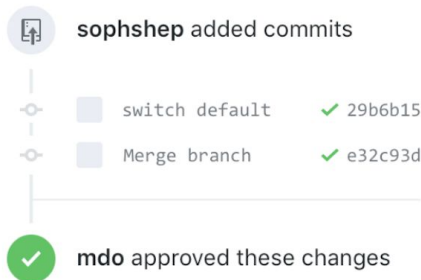
Code hosting

Code Review

+5 -2  app/assets/stylesheets/head.scss



1		1	
2	- min-height: 40px;	2	+ position: sticky;
3	- padding: 10px;	3	+ top: 0;
4		4	+ padding: 20px;
5		5	

Diffs



History

 100644 | 81 lines (68 sloc) | 3.41 KB

 First draft	yesterday	
 delete old pricing	1 month ago	
 First draft	2 months ago	
 delete old pricing	3 months ago	

Blame



Code review



Project management

Project Management

Hudson and Thames

Repositories 3 People 2 Teams 1 Projects 1 Settings

Capstone 1 Updated an hour ago

Filter cards

Data Structures

- Time Bars enhancement mfinlab8 opened by Jackal08
- Tick bars enhancement mfinlab9 opened by Jackal08
- Volume bars enhancement mfinlab11 opened by Jackal08
- Dollar Bars enhancement mfinlab10 opened by Jackal08
- Answer questions in chapter 2. Jupyter Notebook research#1 opened by Jackal08
- Write short paper research#2 opened by Jackal08

In progress

- Emails regarding supervisor and proposal Added by Jackal08
- Download and save data to dropbox Added by Jackal08
- Ashu set profile to public and update his git profile. Added by Jackal08

In Review

- Setup CI tools for package mfinlab9 opened by Jackal08

Done

- Pull request rules mfinlab16 opened by Jackal08
- ReadMe: mfinlab mfinlab12 opened by Jackal08
- Hand in proposal draft Added by Jackal08
- Decide on package name mfinlab1 opened by Jackal08
- Purchase data Added by Jackal08
- PyLint script mfinlab6 opened by Jackal08
- Code coverage script mfinlab7 opened by Jackal08
- Update notebook read me punctuation research#4 opened by Jackal08

Automated as in progress Manage

Code Issues 7 Pull requests 1 Projects 0 Wiki Insights Settings

Filters is:issue is:open Labels Milestones New issue

7 Open 8 Closed Author Projects Labels Milestones Assignee Sort

- Script to push package to pypi CI enhancement #14 opened 2 hours ago by Jackal08
- Script for documentation CI enhancement #13 opened 2 hours ago by Jackal08
- Volume bars enhancement #11 opened a day ago by Jackal08
- Dollar Bars enhancement #10 opened a day ago by Jackal08
- Tick bars enhancement #9 opened a day ago by Jackal08
- Time Bars enhancement #8 opened a day ago by Jackal08
- Create package structure CI #4 opened a day ago by Jackal08



Code review



Project management



Hudson and Thames

Research into the advances of financial machine learning. Particularly the work of Dr Marcos Lopez de Prado. Done by Ashutosh Singh & Jacques Joubert

📍 Manhattan & London

✉️ hello@quantsportal.com

📁 Repositories 3

👤 People 2

👥 Teams 1

📁 Projects 1

⚙️ Settings

Pinned repositories

Customize pinned repositories

≡ **mlfinlab**

Package based on the work of Dr Marcos Lopez de Prado regarding his research with respect to Advances in Financial Machine Learning

● Python

≡ **research**

Contains all the Jupyter Notebooks used in our research

≡ **first-proposal**

Our investment strategy proposal

● TeX

Find a repository...

Type: All ▾

Language: All ▾

📁 New

mlfinlab

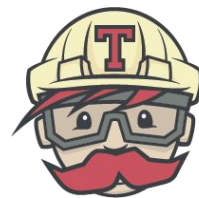
Package based on the work of Dr Marcos Lopez de Prado regarding his research with respect to Advances in Financial Machine Learning

Top languages

● Python ● TeX

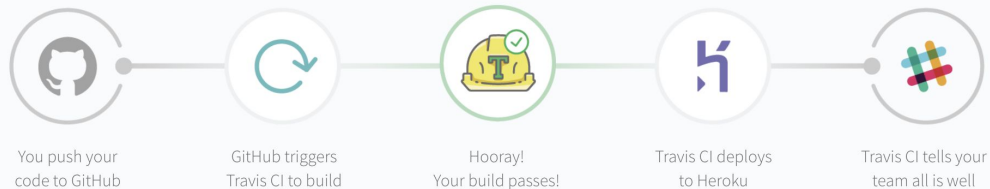
Continuous Integration

Continuous Integration (CI) is the process of automating the build and testing of code every time a team member commits changes to version control. CI encourages developers to share their code and unit tests by merging their changes into a shared version control repository after every small task completion. Committing code triggers an automated build system to grab the latest code from the shared repository and to build, test, and validate the full master branch (also known as the trunk or main).

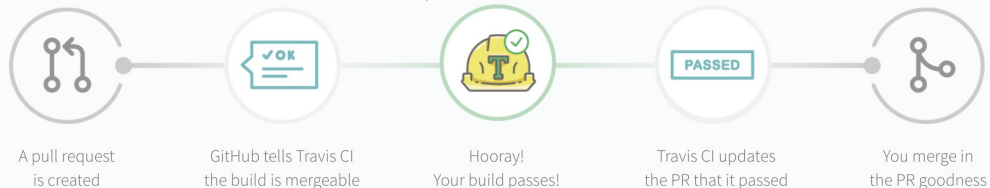


Travis CI

Branch build flow





Pull request build flow




Automated Scripts

1. Code style checks
2. Unit tests pass
3. 100% code coverage
4. Build package and index to PyPi
5. Documentation





Review required
[Show all reviewers](#)

At least 1 approving review is required by reviewers with write access. [Learn more.](#)


All checks have passed
[Show all checks](#)

2 successful checks


Merging is blocked
[Update branch](#)

Merging can be performed automatically with 1 approving review.

As an administrator, you may still merge this pull request.

You can also [open this in GitHub Desktop](#) or view [command line instructions](#).

```

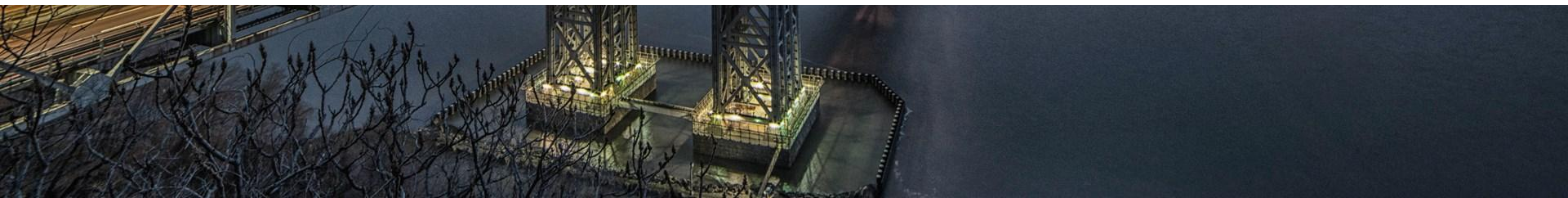
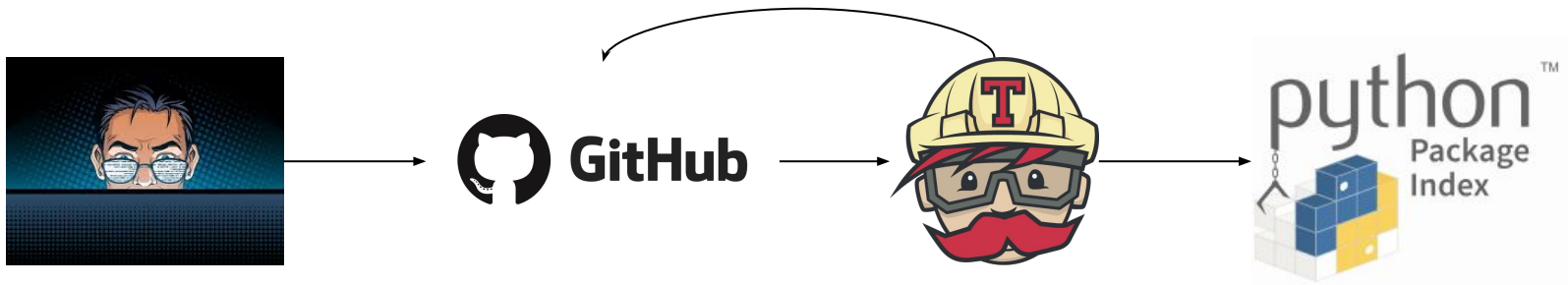
285 Messages by category
286 -----
287
288 +-----+-----+-----+-----+
289 |type      |number|previous|difference|
290 +-----+-----+-----+-----+
291 |convention|0      |NC      |NC        |
292 +-----+-----+-----+-----+
293 |refactor  |0      |NC      |NC        |
294 +-----+-----+-----+-----+
295 |warning   |0      |NC      |NC        |
296 +-----+-----+-----+-----+
297 |error     |0      |NC      |NC        |
298 +-----+-----+-----+-----+
299
300
301
302
303 -----
304 Your code has been rated at 10.00/10
305
306 The command "pylint mfinlab --rcfile=.pylintrc -f text" exited with 0.
307
308 $ bash coverage
309 ---Running Code Coverage---
310 rm: cannot remove '.coverage.': No such file or directory
311
312 Running tests...
313 -----
314 ...
315 -----
316 Ran 3 tests in 0.000s
317
318 OK
319
320 Generating XML reports...
321 Name                               Stmts  Miss Branch BrPart  Cover  Missing
322 -----
323 mfinlab/data_structures/code.py    4       0       0       0   100%
324 The command "bash coverage" exited with 0.
325
326
327
328 Done. Your build exited with 0.

```



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Workflow





Co-Founder

Ashutosh Singh, CFA

Experienced Executive with a demonstrated history of working in the financial services industry. Strong business development professional skilled in Equity Research, Hedge Funds, Asset Management, Fixed Income, and Derivatives.





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Co-Founder

Jacques Joubert

Machine learning consultant with buy side hedge fund experience. Skilled in machine learning, quantitative finance, systematic investing, software engineering.





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Thank You

