1. [GitHub - quantrocket-codeload/pairs-pipeline: Pairs trading strategy that includes a research pipeline for identifying and selecting pairs. Tests all possible pairs in a universe for cointegration using the Johansen test, then runs in-sample backtests on all cointegrating pairs, then runs an out-of-sample backtest on the 5 best performing pairs.](https://github.com/quantrocket-codeload/pairs-pipeline?utm_source=chatgpt.com)
2. [ep-chan-book-algo-trading/notebook/EP Chan Book.ipynb at master · zazhang/ep-chan-book-algo-trading · GitHub](https://github.com/zazhang/ep-chan-book-algo-trading/blob/master/notebook/EP%20Chan%20Book.ipynb)