BACKTEST SIMULATIE LIFE CYCLE



1. WebApp

script: initiate simulation [JSP]

SQL create record: name, description, owner, status (running), strategy id & timestampStart automatic

2. Process launcher

script: launch new task [bash]

arguments: methodName, methodArguments, simulationId

- python method script starten, met methodArguments
- · raw output wegschrijven naar file
- SQL (add_pid_to_simulation.py) PID toevoegen

3. Process watcher

script: watch_process [bash]

arguments: PID, simulationId

- track .raw output file
- if 'OAK_PROGRESS' is detected, call update_simulation_progress.py
- if 'And Now His Watch is Ended' is detected, call finish simulation.py
- if process is killed without final sentence, also call finish simulation.py

4. Simulation finaliser

script: finalise_simulation [Python]

arguments: simulationId, status, gain, return

- SQL update timestampEnd
- SQL update status if not already stopped!
- SQL calculate return & gain

5. Process killer

script: TODO [JSP]

arguments: simulationId

- SQL update timestampEnd, status, totalGain, totalReturn
- kill PID (en niet omgekeerd, want status moet in db zeker eerst stopped zijn, anders race met watch_process bash)

Remarks

No clean output file → database instead

Simulation python output to console (baerto)

- laatste regel = gain
- voorlaatste regel = return