

# DESIGN OF ALGORITHM TRADING PROJECT

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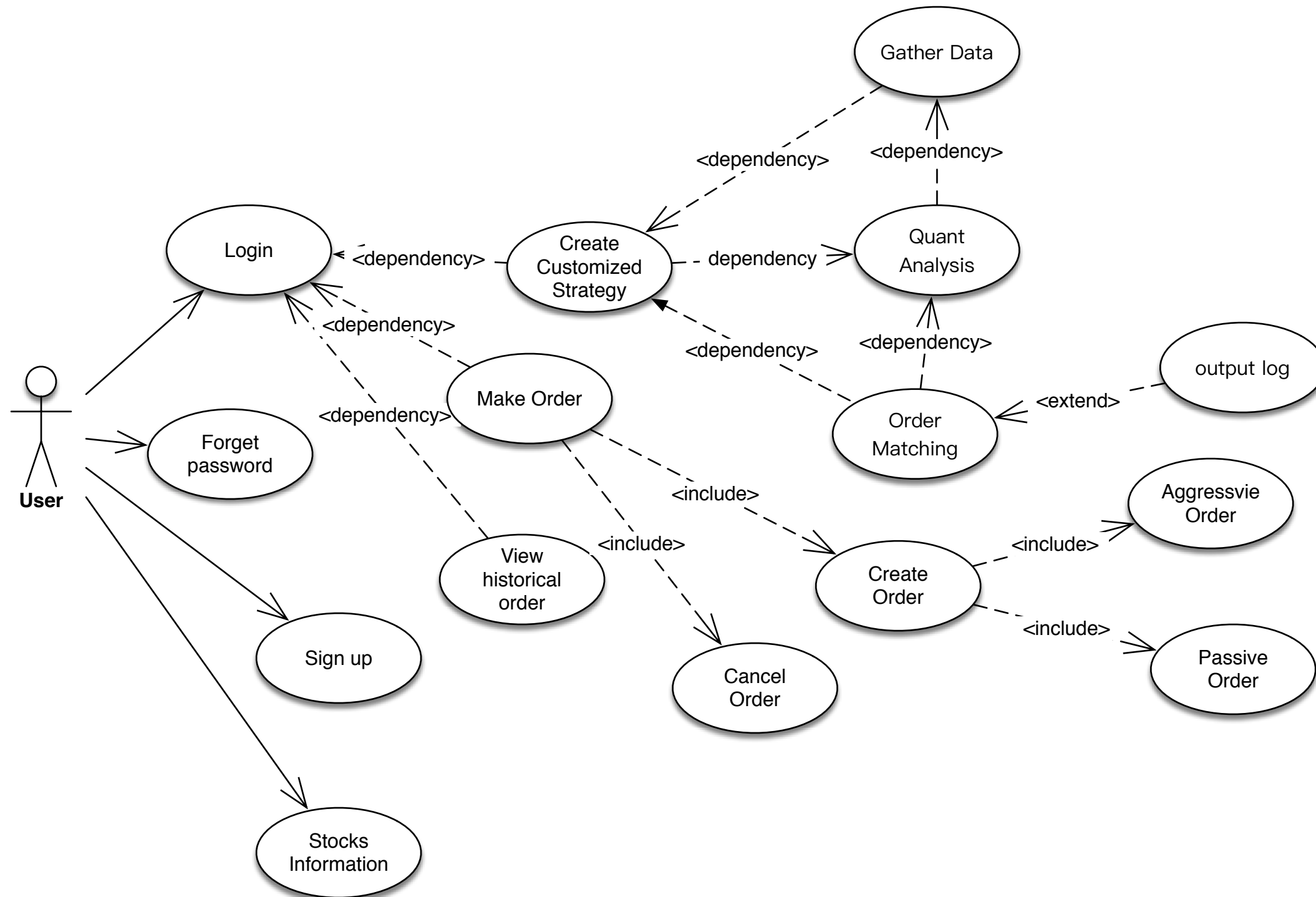
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- Understanding to the requirement
- System architecture & Message interaction
- Technology concern and solution
- Development Plan

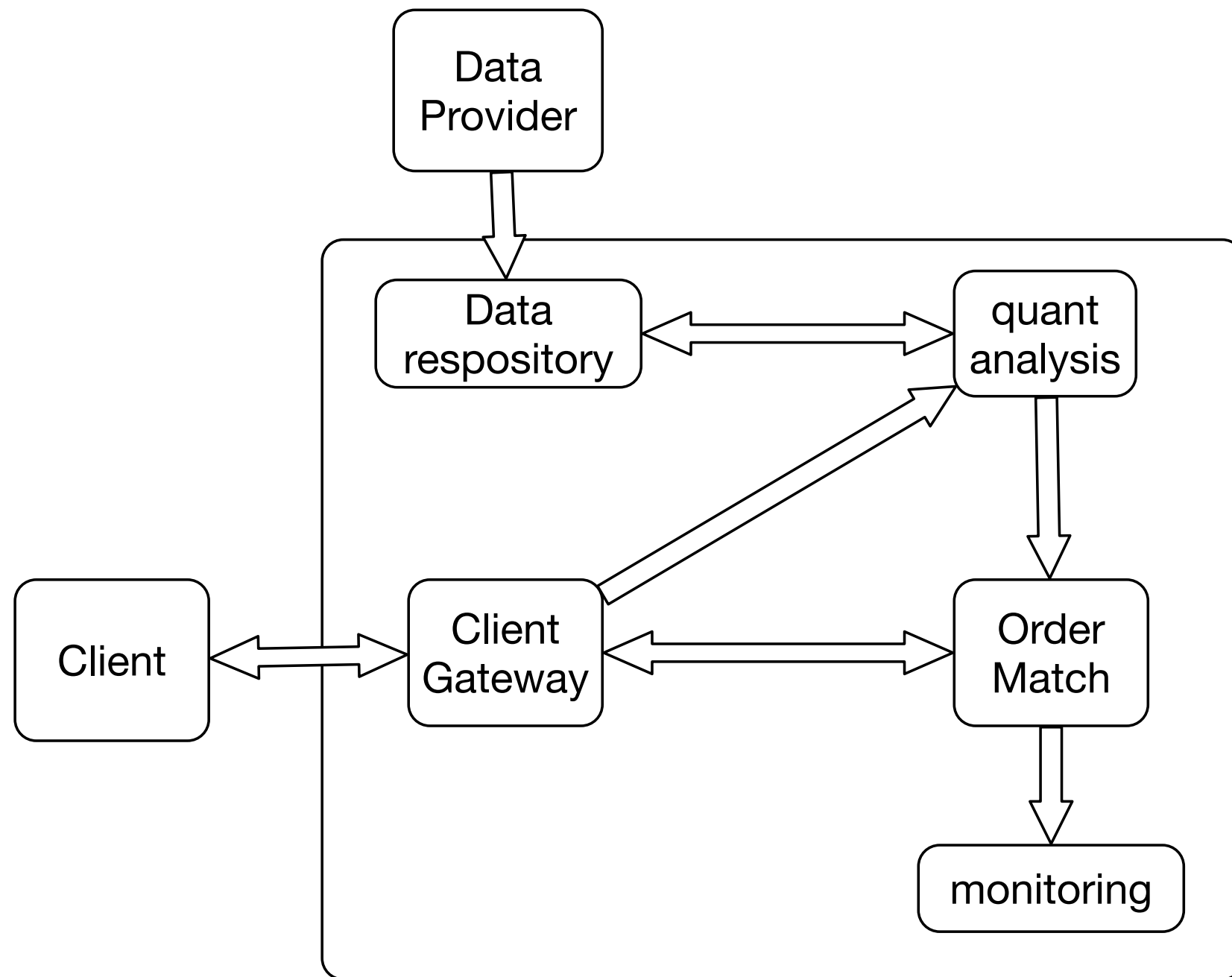
# UNDERSTANDING TO THE REQUIREMENT

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# SYSTEM ARCHITECTURE & MESSAGE INTERACTION

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# TECHNOLOGY CONCERN AND SOLUTION

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- Programming Language: Python3
- Relational database: MySQL
- Graphical user interface: Qt5
- Some popular backtesting library using python
  - zipline
  - pyalgotrade
  - vn.py



# LIBRARYS

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- Tushare: get real-time quotes
- Easyquotation: download sina finance data
- Numpy: process data
- Pandas: process data
- Matplotlib: plot library
- PyQt5: build graphical user interface
- PyMySQL: connect to mysql database
- SQLAlchemy: connect to database using orm
- Logging: log

# SOME CONCERN

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- Performance of Matplotlib
- Consistency between our system and real market



# DEVELOPMENT PLAN

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- **Now:** finish data acquiring
- **Future:**
  - functions of quant analysis
  - order making system(user)
  - order matching system
  - graphical user interface

*Thanks*