Automated Algorithmic Application Timeline

Max Jikharev

1/29/2023

Focus Phase 1: Data Visualizer

- Identify sources of historical market data for active stock and cryptocurrency exchange markets.
- Research technology stack for pulling and displaying market data using graphs.
- Pull market data from available sources.
- Implement a rudimentary data visualizer.
- Push obtained data into the visualizer.

Focus Phase 2: Initial Strategy Analysis

- Research one algorithmic strategy employed by automated traders.
- Research technology stack for comfortably replicating trading models onto data.
- Implement a rudimentary method of projecting models onto data.
- Project the algorithmic strategy onto the visualized data.

Focus Phase 3: Continued Strategy Analysis

- Implement decision flag functionality for projected models.
- Implement decision flag projecting onto visualized data.
- Implement value delta tracker as a metric for evaluating strategy performance.

Focus Phase 4: Expanded Strategy Analysis

- Research ~5 algorithmic strategies employed by automated traders.
- Replicate the strategies in code and project them onto visualized data.
- Replicate decision flags and code and project them onto visualized data.
- Analyze strategy performance for each strategy based on value delta.

Focus Phase 5: Real-Time Strategy Implementation

- Identify best-performing strategies from analyzed list based on historical market data.
- Identify sources of real-time market data for active stock and cryptocurrency exchange markets.
- Implement identified strategies and respective decision flags on real-time data.
- Evaluate strategy performance based on value delta.