Progress Report

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2023/10/10

	Now (Done)	**Future (Not yet)**
Paper Reading	Empirical Evaluations on Momentum Effects of Taiwan	~~Call auction, continuous trading and closing price formation~~ ☑
Simulated trading	US stock market and TW stock market	~~Extend the trading duration beyond day trading~~ ☑ (Handled by NFU)
Categorizing stock types	TW stock market	US stock market (Handled by CCU)
Stock events	(Null)	US stock events and TW stock events Ex: Annual General Meeting、FED Meeting、CPI、Financial Reports、News (U.S. Handled by CCU, TW Handled by NFU)
Test parameters	Using basic parameters only	Find the optimal parameters (Using TP/MDD ratio and SQN) Executing
GUI - Results	Comparing the simulated results for the TW stock market	~~Adding simulated results for the US stock market~~ ☑
GUI - Interaction	Switching charts for different stocks.	~~Users can modify parameters and send computation requests to the server~~ ☑

2023/08/16

News, Stock events

[*] About the TEJPro database…

[*] If using the crawler program I previously wrote…

Backtesting

Completed and in progress :

[+] Added parameters in the strategy function (hold_days, end_of_week, end_of_month, trade_value)

[+] Added backtesting data for US stocks on the website

[+] Added categorization for Taiwan stocks

[+] Created APIs (/api/v1/verify, /api/v1/results, /api/v1/strategy, /api/v1/download)

[…] Searching for the best parameters; will begin once the website is online

[*] Verified that day trading is not the best choice

Future plans :

[#] Adding an Asset section, allowing for simulating backtests with a specified capital and selected stocks

[#] Adding a real stock trading API for automated trading

[#] Filtering suitable stocks

[#] Building the database for the website

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