Week of 9/27 and onward

1. SMA results – found that quantopian is good to use for hft algos
   1. G R A N U L A R data
2. EMA results
   1. WEMA – FE James
3. Backtesting – currently set to compare against hold
   1. Other quant sites do it against SPY – should implement as well
   2. SHARPE RATIO
      1. Currently calculating, but also calculated differently
      2. Why does the window always make the ratio bigger!
   3. More robust results = more stocks fed in – choose stocks that aren’t as profitable
      1. Generate performance graph as well
   4. Generate different windows!
      1. Look at different periods within stocks to see if there are certain periods where all certain stocks perform at a clip
4. Bollinger Bands
5. Talk to sparber – see if somebody in econ department has it GRANULAR DATA
   1. Talk to Aaron, maybe see if about funding