Week of September 3 – 7

Get notifications on cellular for hangouts

1. Existing Literature – get a basis of surroundings, whats happening
   1. General goals of algorithmic trading (besides just making as much $)
2. Summary Paper (1 - 2 pages) - Latex
   1. Detailed – show what I searched through
      1. Start with Wikipedia – references (textbook and academic papers)
      2. Quantopian
   2. Foundations of Algo Trading
      1. Where do they come from?
   3. Key Techinques
3. Start building up a bank of resources – mendeley
   1. Will be very helpful for my use later on in the semester
   2. As going through literature – if find something helpful write it down

SMA (Simple Moving Average)

1. Look at existing literature and implementation
2. Explore best ways to get stock data (I have used the unofficial yahoo api)
3. Create github repo
   1. getStock.py – file that fetches stock data – should store as csv because it is a lengthy operation
   2. sma.py – file that implements algorithm
   3. README.md – maybe do something similar to the study proposal
4. Implement SMA
5. Figure out best way to look at runtime/ effectiveness of algo?
   1. THIS IS AN IMPORTANT PART
6. Write up
   1. Structure?
      1. Introduction to topic
      2. Motivation
      3. Impelemntation
      4. Analysis of Algo
      5. Conclusion