Zipline Python Notes

* Every zipline algorithm consists of two functions you have to define: initialize(context) and handle\_data(context, data)
* Before the start of the algorithm, zipline calls the initialize() function and passes in a context variable. context is a persistent namespace for you to store variables you need to access from one algorithm iteration to the next.
* After the algorithm has been initialized, zipline calls the handle\_data() function once for each event. At every call, it passes the same context variable and an event-frame called data containing the current trading bar with open, high, low, and close (OHLC) prices as well as volume for each stock in your universe.