### alg\_slow\_index\_daily.py"

sudo+ssh://user02@199.38.247.211:33006/home/user02/source3/tick\_test/bin/python3.6 -u "/media/usb-drive/source6/bifurcation/bifurcation pattern/alg\_slow\_index\_daily.py"

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

HKGIDXHKD\_Daily\_Bid\_2013.10.30\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.9721889299598941

sharpe 0.32170627598720036

------------- long short with default parameters ------------

rets 1.242051788321274

sharpe 1.554664358591951

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.0729751499497604

sharpe 1.0052365954169156

Best parameters lag: %f acf: %f F: %f (30, 0.8, 1.8)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.2751398038958144

sharpe 1.847572334563853

Best parameters lag: %f acf: %f F: %f (20, 0.7, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

USATECHIDXUSD\_Daily\_Bid\_2011.09.19\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 1.707623651536953

sharpe -1.6351917382706953

------------- long short with default parameters ------------

rets 1.4183557733105494

sharpe -1.8600121956875895

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.7314466414886305

sharpe -1.6081789593322962

Best parameters lag: %f acf: %f F: %f (20, 0.8, 1.4)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.6289149044360447

sharpe -1.5664103100664821

Best parameters lag: %f acf: %f F: %f (30, 0.7, 1.4)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

NLDIDXEUR\_Daily\_Bid\_2018.04.30\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.9675122262875264

sharpe 4.446155378077299

------------- long short with default parameters ------------

rets 0.9620599832798411

sharpe 4.119638001305393

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.1156597233470893

sharpe 9.094590307619773

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.2)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.3019804543199054

sharpe 13.325786687891744

Best parameters lag: %f acf: %f F: %f (10, 0.8, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

EUSIDXEUR\_Daily\_Bid\_2014.10.21\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.8404395370290636

sharpe -0.04919965517081334

------------- long short with default parameters ------------

rets 1.192663103434514

sharpe 2.158342417749895

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.2375470698823778

sharpe 2.704126909113852

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.0)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.4401706363678735

sharpe 3.5853339746915083

Best parameters lag: %f acf: %f F: %f (10, 0.8, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

SGDIDXSGD\_Daily\_Bid\_2018.04.22\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.8227151287293306

sharpe 7.17837271064293

------------- long short with default parameters ------------

rets 0.9732892836990585

sharpe 12.635351939546306

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.9976791807324416

sharpe 15.01497645013178

Best parameters lag: %f acf: %f F: %f (10, 0.6, 1.8)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.0738749666561023

sharpe 16.996613740022386

Best parameters lag: %f acf: %f F: %f (20, 0.8, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

DOLLARIDXUSD\_Daily\_Bid\_2018.03.12\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 1.05309015540193

sharpe -5.7408050793151615

------------- long short with default parameters ------------

rets 1.0079871454991698

sharpe -8.34152987018271

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.0672558855697245

sharpe -4.497534031903087

Best parameters lag: %f acf: %f F: %f (20, 0.8, 1.2)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.082726420458757

sharpe -2.8170899456875587

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

ESPIDXEUR\_Daily\_Bid\_2014.10.21\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.6759506263959243

sharpe 0.5834838359644606

------------- long short with default parameters ------------

rets 0.9024859462743343

sharpe 2.307839921859932

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.8273467746787436

sharpe 1.8733097401943806

Best parameters lag: %f acf: %f F: %f (30, 0.6, 1.0)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.3566307215338989

sharpe 5.823645600540986

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

JPNIDXJPY\_Daily\_Bid\_2011.09.19\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 1.2627548398553745

sharpe -0.9697420723830711

------------- long short with default parameters ------------

rets 1.0274908842678765

sharpe -1.2951554307121584

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.515742246178058

sharpe -0.4312957566571906

Best parameters lag: %f acf: %f F: %f (45, 0.7, 1.8)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.7441289895167937

sharpe -0.06362377530853504

Best parameters lag: %f acf: %f F: %f (45, 0.7, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

USA500IDXUSD\_Daily\_Bid\_2011.09.19\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 1.723807638760408

sharpe -0.4934583859043501

------------- long short with default parameters ------------

rets 1.5312928693836108

sharpe -0.8738409574027356

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.7351012865143

sharpe -0.46795888992591617

Best parameters lag: %f acf: %f F: %f (20, 0.8, 1.4)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.5501354457284218

sharpe -0.8373693250279839

Best parameters lag: %f acf: %f F: %f (20, 0.8, 1.4)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

USSC2000IDXUSD\_Daily\_Bid\_2018.08.08\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 1.041148966880243

sharpe 16.398844658114566

------------- long short with default parameters ------------

rets 1.0290794456479004

sharpe 15.446840537274845

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.1313159360490304

sharpe 20.737762137379658

Best parameters lag: %f acf: %f F: %f (7, 0.7, 1.2)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.1407393283781715

sharpe 20.498704314448

Best parameters lag: %f acf: %f F: %f (10, 0.6, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

DEUIDXEUR\_Daily\_Bid\_2013.09.30\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 1.1860935819638505

sharpe 0.8465731269554179

------------- long short with default parameters ------------

rets 1.1359540240151142

sharpe 0.40472372300796944

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.3833669113518798

sharpe 1.902511833574616

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.4)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.4737509036399634

sharpe 1.8312650370202415

Best parameters lag: %f acf: %f F: %f (10, 0.6, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

GBRIDXGBP\_Daily\_Bid\_2011.09.19\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.7680408203025151

sharpe -0.7945182934240154

------------- long short with default parameters ------------

rets 0.6249649037834387

sharpe -1.3077333895655852

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.0925247950041692

sharpe 0.5147460911838199

Best parameters lag: %f acf: %f F: %f (7, 0.6, 1.0)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.4532209410589423

sharpe 1.7294845894904711

Best parameters lag: %f acf: %f F: %f (10, 0.8, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

PLNIDXPLN\_Daily\_Bid\_2018.05.02\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.8951135321517936

sharpe 10.770647497942992

------------- long short with default parameters ------------

rets 0.9849740206850626

sharpe 13.15867877511497

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.0032496852764399

sharpe 14.785814699005957

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.0)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.0266475971920463

sharpe 14.314268871995646

Best parameters lag: %f acf: %f F: %f (45, 0.6, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

CHIIDXUSD\_Daily\_Bid\_2017.12.05\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 1.037932101059839

sharpe 2.349615458774289

------------- long short with default parameters ------------

rets 0.8694197741480776

sharpe -1.1957958109669609

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.059027587306051

sharpe 2.8225848050669384

Best parameters lag: %f acf: %f F: %f (20, 0.8, 1.4)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.1924688023796937

sharpe 4.3448033274423015

Best parameters lag: %f acf: %f F: %f (10, 0.8, 1.4)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

CHEIDXCHF\_Daily\_Bid\_2011.09.19\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long only with default parameters ------------

rets 0.7927905265684693

sharpe -1.9427281826862157

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long short with default parameters ------------

rets 0.6904292794434587

sharpe -2.0571293725558104

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.1477167799854122

sharpe -1.053921895433255

Best parameters lag: %f acf: %f F: %f (7, 0.6, 1.0)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.3017655704138804

sharpe -0.636318358467144

Best parameters lag: %f acf: %f F: %f (45, 0.6, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

AUSIDXAUD\_Daily\_Bid\_2014.06.02\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.7610547649884944

sharpe -0.8773100944051968

------------- long short with default parameters ------------

rets 0.9086743094504826

sharpe -0.014565188370524618

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.9806512603039312

sharpe 0.4643517387852009

Best parameters lag: %f acf: %f F: %f (45, 0.8, 1.4)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.0871416717012523

sharpe 0.8688749108696807

Best parameters lag: %f acf: %f F: %f (10, 0.8, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

USA30IDXUSD\_Daily\_Bid\_2013.09.30\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 1.3837152584251031

sharpe 0.24175564669080116

------------- long short with default parameters ------------

rets 1.192168064757805

sharpe -0.6198330435726735

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.5099540857585256

sharpe 0.7540845840909166

Best parameters lag: %f acf: %f F: %f (7, 0.6, 1.2)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.4864149370815871

sharpe 0.5328475822283764

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

INDIDXUSD\_Daily\_Bid\_2018.04.27\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.921479696617085

sharpe 5.10172913474486

------------- long short with default parameters ------------

rets 0.9042788352269765

sharpe 4.295828107458705

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.055099316784604

sharpe 9.536504667392384

Best parameters lag: %f acf: %f F: %f (30, 0.6, 1.4)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.06512024165893

sharpe 9.293244565055046

Best parameters lag: %f acf: %f F: %f (5, 0.7, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

FRAIDXEUR\_Daily\_Bid\_2011.09.19\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long only with default parameters ------------

rets 0.8957210408407142

sharpe -0.9956614660297689

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long short with default parameters ------------

rets 1.185622448950975

sharpe -0.3065105589614438

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.2458615118263765

sharpe -0.11968560030017256

Best parameters lag: %f acf: %f F: %f (7, 0.7, 1.4)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.4631353425164986

sharpe 0.32673646065615103

Best parameters lag: %f acf: %f F: %f (7, 0.7, 1.4)

Process finished with exit code 0

### alg\_slow\_index\_hourly.py"

sudo+ssh://user02@199.38.247.211:33006/home/user02/source3/tick\_test/bin/python3.6 -u "/media/usb-drive/source6/bifurcation/bifurcation pattern/alg\_slow\_index\_hourly.py"

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

CHEIDXCHF\_Hourly\_Bid\_2011.09.19\_2020.04.02.csv

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/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long only with default parameters ------------

rets 0.958188901442492

sharpe -0.12632421976502364

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long short with default parameters ------------

rets 0.9845026981672302

sharpe -0.10932602009865798

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.8035099310549765

sharpe 0.04879938219315066

Best parameters lag: %f acf: %f F: %f (45, 0.6, 1.4)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.4719638694579569

sharpe -0.021764124715718626

Best parameters lag: %f acf: %f F: %f (45, 0.6, 1.2)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

USATECHIDXUSD\_Hourly\_Bid\_2011.09.19\_2020.04.02.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long only with default parameters ------------

rets 1.7414656680218963

sharpe -0.07662902413833515

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long short with default parameters ------------

rets 1.1115721378927912

sharpe -0.09920798061015852

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.9467177855113529

sharpe -0.06435417213061533

Best parameters lag: %f acf: %f F: %f (10, 0.6, 1.2)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 2.4520500596533608

sharpe -0.03309138350766352

Best parameters lag: %f acf: %f F: %f (30, 0.7, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

GBRIDXGBP\_Hourly\_Bid\_2011.09.19\_2020.04.02.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long only with default parameters ------------

rets 0.9968990578326927

sharpe 0.016503655254981646

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long short with default parameters ------------

rets 0.6817187486207691

sharpe -0.04903683511691736

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.1085664650060052

sharpe 0.042348088913682254

Best parameters lag: %f acf: %f F: %f (30, 0.8, 1.8)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.211918098147071

sharpe 0.034949110945262325

Best parameters lag: %f acf: %f F: %f (7, 0.8, 1.0)

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USA500IDXUSD\_Hourly\_Bid\_2011.09.19\_2020.04.02.csv

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/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long only with default parameters ------------

rets 1.5541053141110943

sharpe -0.037902370345011954

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long short with default parameters ------------

rets 1.6231173551567706

sharpe -0.029205543791118074

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.573016798396038

sharpe -0.03587433299970171

Best parameters lag: %f acf: %f F: %f (20, 0.6, 1.4)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.8612107786567422

sharpe -0.00828211628971897

Best parameters lag: %f acf: %f F: %f (45, 0.8, 1.8)

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NLDIDXEUR\_Hourly\_Bid\_2017.12.01\_2020.04.02.csv

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/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long only with default parameters ------------

rets 0.8350939013408177

sharpe -0.0370107945007383

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long short with default parameters ------------

rets 0.828342187203868

sharpe -0.05845648491379688

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.2314009413971392

sharpe 0.7316518512330346

Best parameters lag: %f acf: %f F: %f (10, 0.8, 1.0)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.175095401951577

sharpe 0.5193602745093304

Best parameters lag: %f acf: %f F: %f (45, 0.6, 1.4)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

USSC2000IDXUSD\_Hourly\_Bid\_2018.08.08\_2020.04.02.csv

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/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long only with default parameters ------------

rets 1.1549558117243048

sharpe 1.075213855449638

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long short with default parameters ------------

rets 1.2348538892936487

sharpe 1.0479747756141735

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.1549558117243048

sharpe 1.075213855449638

Best parameters lag: %f acf: %f F: %f (20, 0.7, 1.4)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.2348538892936487

sharpe 1.0479747756141735

Best parameters lag: %f acf: %f F: %f (20, 0.7, 1.4)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

EUSIDXEUR\_Hourly\_Bid\_2014.06.02\_2020.04.02.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long only with default parameters ------------

rets 0.6297136169318341

sharpe -0.06758788702225438

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long short with default parameters ------------

rets 0.49837239975998265

sharpe -0.1322191900050606

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.2477962285060566

sharpe 0.26780996061713164

Best parameters lag: %f acf: %f F: %f (45, 0.8, 1.0)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.0909087112613136

sharpe 0.15645373251134354

Best parameters lag: %f acf: %f F: %f (45, 0.7, 1.2)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

HKGIDXHKD\_Hourly\_Bid\_2013.06.03\_2020.04.02.csv

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/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long only with default parameters ------------

rets 1.1098666058932236

sharpe 0.06420782655943671

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long short with default parameters ------------

rets 1.4631850888152058

sharpe 0.16224125618579122

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.399170679161406

sharpe 0.17144561636215863

Best parameters lag: %f acf: %f F: %f (45, 0.7, 1.8)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.7044500203898107

sharpe 0.24494991359991705

Best parameters lag: %f acf: %f F: %f (7, 0.6, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

ESPIDXEUR\_Hourly\_Bid\_2014.06.02\_2020.04.02.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long only with default parameters ------------

rets 0.7783185186800515

sharpe 0.20973673117641844

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long short with default parameters ------------

rets 0.9309459260268618

sharpe 0.2937896001783736

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.1926311854661233

sharpe 0.5484511411782492

Best parameters lag: %f acf: %f F: %f (5, 0.7, 1.0)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.2678235932361588

sharpe 0.5302830008743984

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

DEUIDXEUR\_Hourly\_Bid\_2013.09.30\_2020.04.02.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long only with default parameters ------------

rets 0.9871935607702615

sharpe -0.007342323937059683

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long short with default parameters ------------

rets 0.929335365623458

sharpe -0.02435079953100517

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.4575231322741145

sharpe 0.10711691387173101

Best parameters lag: %f acf: %f F: %f (10, 0.6, 1.0)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.643177266161755

sharpe 0.12519371530680184

Best parameters lag: %f acf: %f F: %f (10, 0.6, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

CHIIDXUSD\_Hourly\_Bid\_2017.07.17\_2020.04.02.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long only with default parameters ------------

rets 1.0089702308077682

sharpe -0.028011794820353927

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long short with default parameters ------------

rets 0.8279540095107865

sharpe -0.17057442606577858

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.074716061978852

sharpe 0.025974820626222004

Best parameters lag: %f acf: %f F: %f (20, 0.8, 1.0)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.0829022518810154

sharpe 0.010281414192552924

Best parameters lag: %f acf: %f F: %f (7, 0.6, 1.2)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

JPNIDXJPY\_Hourly\_Bid\_2011.09.19\_2020.04.02.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long only with default parameters ------------

rets 1.0699524195785934

sharpe -0.06183737581358786

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long short with default parameters ------------

rets 1.1692094424227129

sharpe -0.04900777811276007

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.6658490339607976

sharpe -0.01036379790130967

Best parameters lag: %f acf: %f F: %f (45, 0.8, 1.8)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.7859351149489715

sharpe -0.007390508413414248

Best parameters lag: %f acf: %f F: %f (7, 0.7, 1.2)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

DOLLARIDXUSD\_Hourly\_Bid\_2017.12.01\_2020.04.02.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long only with default parameters ------------

rets 1.0569187108310212

sharpe -0.08328795517689017

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long short with default parameters ------------

rets 1.0221385850047628

sharpe -0.18121849867660136

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.1010642960936314

sharpe 0.07202870877481046

Best parameters lag: %f acf: %f F: %f (45, 0.8, 1.4)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.1064982770295642

sharpe 0.08069849183914611

Best parameters lag: %f acf: %f F: %f (45, 0.8, 1.4)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

SGDIDXSGD\_Hourly\_Bid\_2017.12.01\_2020.04.02.csv

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/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long only with default parameters ------------

rets 0.9655939160517747

sharpe 0.5209310994746554

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long short with default parameters ------------

rets 0.7941143828945264

sharpe 0.13751030660173952

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.0366033161107688

sharpe 0.6268311254635804

Best parameters lag: %f acf: %f F: %f (45, 0.7, 1.8)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 0.9547339686060541

sharpe 0.37419482874718885

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

INDIDXUSD\_Hourly\_Bid\_2017.12.01\_2020.04.02.csv

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/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long only with default parameters ------------

rets 0.8710423748150057

sharpe 0.1385945603632398

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long short with default parameters ------------

rets 1.0448860313086896

sharpe 0.31728614035290964

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.0700088822465028

sharpe 0.47376254534393886

Best parameters lag: %f acf: %f F: %f (7, 0.6, 1.8)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.1364909628622115

sharpe 0.47749910002253915

Best parameters lag: %f acf: %f F: %f (45, 0.7, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

FRAIDXEUR\_Hourly\_Bid\_2011.09.19\_2020.04.02.csv

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/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long only with default parameters ------------

rets 0.9135390650257552

sharpe -0.07121947611947947

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long short with default parameters ------------

rets 0.7565614673774765

sharpe -0.09693717439895692

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.7349465257244783

sharpe 0.08325174487285872

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.0)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.9249688352424632

sharpe 0.12292331492904758

Best parameters lag: %f acf: %f F: %f (45, 0.6, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

USA30IDXUSD\_Hourly\_Bid\_2013.09.30\_2020.04.02.csv

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/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long only with default parameters ------------

rets 1.4197390690121445

sharpe 0.018036099789063613

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long short with default parameters ------------

rets 1.5789882821844001

sharpe 0.03862392818167087

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.4710560918299418

sharpe 0.03042621459055622

Best parameters lag: %f acf: %f F: %f (20, 0.7, 1.8)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.911438630952919

sharpe 0.09960466591987799

Best parameters lag: %f acf: %f F: %f (30, 0.8, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

PLNIDXPLN\_Hourly\_Bid\_2017.12.01\_2020.04.02.csv

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/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long only with default parameters ------------

rets 0.9992932124805468

sharpe 1.7239794856083057

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long short with default parameters ------------

rets 0.9438514434854165

sharpe 1.3232755065531994

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.0247111124165085

sharpe 1.8569831650415356

Best parameters lag: %f acf: %f F: %f (20, 0.8, 1.8)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.2186605023665122

sharpe 2.2051487708774036

Best parameters lag: %f acf: %f F: %f (7, 0.6, 1.2)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

AUSIDXAUD\_Hourly\_Bid\_2014.06.01\_2020.04.02.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long only with default parameters ------------

rets 0.8366704391799331

sharpe -0.01959243215495613

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long short with default parameters ------------

rets 0.5358179991051324

sharpe -0.1188490750689427

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.1824201684031501

sharpe 0.0990728385248839

Best parameters lag: %f acf: %f F: %f (45, 0.7, 1.4)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.3655296964284493

sharpe 0.1376392716852634

Best parameters lag: %f acf: %f F: %f (45, 0.7, 1.4)

Process finished with exit code 0

### alg\_slow\_comm.py

sudo+ssh://user02@199.38.247.211:33006/home/user02/source3/tick\_test/bin/python3.6 -u "/media/usb-drive/source6/bifurcation/bifurcation pattern/alg\_slow\_comm.py"

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

SUGARCMDUSD\_Hourly\_Bid\_2017.10.02\_2020.04.02.csv

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/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long only with default parameters ------------

rets 1.069108654191044

sharpe 0.5712259561084154

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long short with default parameters ------------

rets 0.5003112999507654

sharpe -0.6464240006340338

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.2498223203907008

sharpe 0.9996647006415733

Best parameters lag: %f acf: %f F: %f (30, 0.7, 1.2)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.1569531439948033

sharpe 0.5354860585700526

Best parameters lag: %f acf: %f F: %f (10, 0.6, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

GASCMDUSD\_Daily\_Bid\_2012.09.03\_2020.03.31.csv

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------------- long only with default parameters ------------

rets 0.2935994740693548

sharpe -0.23157305879605813

------------- long short with default parameters ------------

rets 0.501614298411514

sharpe 0.6889704267855086

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.5081521332203129

sharpe 1.3691129991054782

Best parameters lag: %f acf: %f F: %f (45, 0.6, 1.8)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.1517298587177798

sharpe 2.270900443305121

Best parameters lag: %f acf: %f F: %f (7, 0.6, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

XAGUSD\_Hourly\_Bid\_2003.05.04\_2020.04.02.csv

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------------- long only with default parameters ------------

rets 0.012602454599304145

sharpe -0.019234062684279647

------------- long short with default parameters ------------

rets 8.683817816842704e-14

sharpe -0.01586112714126403

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.2752641466010114

sharpe -0.011238519942559753

Best parameters lag: %f acf: %f F: %f (20, 0.6, 1.0)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 5.195574082110373e-16

sharpe -0.015279971031440449

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

OJUICECMDUSX\_Hourly\_Bid\_2017.10.20\_2020.04.02.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.9482732769633225

sharpe 1.0606503040968112

------------- long short with default parameters ------------

rets 0.8241573977642542

sharpe 0.35745230158632524

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.2101902920950651

sharpe 2.099584167634391

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.8)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.2285959952168266

sharpe 1.7162117103281067

Best parameters lag: %f acf: %f F: %f (7, 0.8, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

XAUUSD\_Daily\_Bid\_2003.05.05\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 1.5204657103850268

sharpe -0.97058312253151

------------- long short with default parameters ------------

rets 2.1228092548173945

sharpe -0.6274766798757443

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 2.6846708965981017

sharpe -0.4451083117670749

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.8)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 3.6028325234204353

sharpe -0.1587968712261141

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.4)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

SOYBEANCMDUSX\_Hourly\_Bid\_2017.12.01\_2020.04.02.csv

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/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long only with default parameters ------------

rets 0.864918145679142

sharpe 0.07231823223686618

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long short with default parameters ------------

rets 0.842178806996674

sharpe 0.01156570327340996

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.0934316827104251

sharpe 0.536990619269515

Best parameters lag: %f acf: %f F: %f (45, 0.7, 1.4)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.1373742145021655

sharpe 0.507354295583845

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.2)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

COPPERCMDUSD\_Daily\_Bid\_2012.03.02\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.7268861574256726

sharpe 1.6710260452191312

------------- long short with default parameters ------------

rets 0.6395741272425634

sharpe 0.7052590835035104

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.8840493088367728

sharpe 2.9426995827104196

Best parameters lag: %f acf: %f F: %f (10, 0.7, 1.8)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.2747846345952567

sharpe 4.746672059950208

Best parameters lag: %f acf: %f F: %f (10, 0.8, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

COFFEECMDUSX\_Hourly\_Bid\_2017.12.04\_2020.04.02.csv

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------------- long only with default parameters ------------

rets 0.96788898367137

sharpe 0.33507648190015493

------------- long short with default parameters ------------

rets 1.183467723375958

sharpe 0.6468574436723286

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.2017231645497533

sharpe 0.8351471959638587

Best parameters lag: %f acf: %f F: %f (30, 0.6, 1.0)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.3019926914437427

sharpe 0.8728167190049662

Best parameters lag: %f acf: %f F: %f (20, 0.8, 1.4)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

COPPERCMDUSD\_Hourly\_Bid\_2012.03.02\_2020.04.02.csv

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/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long only with default parameters ------------

rets 0.6719801907252558

sharpe 0.05618222074021651

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long short with default parameters ------------

rets 0.5158474673862962

sharpe -0.003878398718053525

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.8440216269227429

sharpe 0.10770405104145381

Best parameters lag: %f acf: %f F: %f (45, 0.6, 1.0)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 0.7299394954177174

sharpe 0.05029083665978585

Best parameters lag: %f acf: %f F: %f (20, 0.6, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

COCOACMDUSD\_Hourly\_Bid\_2017.10.20\_2020.04.02.csv

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------------- long only with default parameters ------------

rets 0.8592021652732318

sharpe -0.20002445059957374

------------- long short with default parameters ------------

rets 1.107264059603712

sharpe 0.18229262396498408

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.428860336042187

sharpe 0.8472895478293244

Best parameters lag: %f acf: %f F: %f (7, 0.7, 1.2)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.2080974299747542

sharpe 0.27789560917512307

Best parameters lag: %f acf: %f F: %f (10, 0.7, 1.4)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

LIGHTCMDUSD\_Hourly\_Bid\_2011.09.23\_2020.04.02.csv

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/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long only with default parameters ------------

rets 0.7018505321171331

sharpe 0.21994827939486208

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long short with default parameters ------------

rets 0.7927400307273887

sharpe 0.1760030266959894

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.9419097397681355

sharpe 0.31593673890183654

Best parameters lag: %f acf: %f F: %f (10, 0.7, 1.8)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.2366890947517313

sharpe 0.32511115481024816

Best parameters lag: %f acf: %f F: %f (10, 0.6, 1.4)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

OJUICECMDUSX\_Daily\_Bid\_2018.03.19\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.572625216743375

sharpe -6.714250456943586

------------- long short with default parameters ------------

rets 0.6945598952117008

sharpe -3.2699767903156007

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.1725340814780296

sharpe 11.782504672517623

Best parameters lag: %f acf: %f F: %f (7, 0.7, 1.8)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.069779468814374

sharpe 4.816532213042103

Best parameters lag: %f acf: %f F: %f (45, 0.6, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

DIESELCMDUSD\_Hourly\_Bid\_2017.12.26\_2020.04.02.csv

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/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long only with default parameters ------------

rets 0.8575862547357012

sharpe 0.6525894350406058

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long short with default parameters ------------

rets 0.9043823466431762

sharpe 0.6354778176365135

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.8918417437074773

sharpe 0.7333368713508683

Best parameters lag: %f acf: %f F: %f (20, 0.6, 1.8)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.171285484845638

sharpe 0.9430996013177027

Best parameters lag: %f acf: %f F: %f (7, 0.6, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

SUGARCMDUSD\_Daily\_Bid\_2018.02.27\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.9611410160110244

sharpe 1.2054832490420784

------------- long short with default parameters ------------

rets 0.9930150706804278

sharpe 1.515044346349675

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.0914371765201798

sharpe 5.334719967605306

Best parameters lag: %f acf: %f F: %f (10, 0.7, 1.8)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.156425282085755

sharpe 6.1142573539185365

Best parameters lag: %f acf: %f F: %f (10, 0.7, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

XAUUSD\_Hourly\_Bid\_2003.05.05\_2020.04.02.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 6.156194419498316

sharpe 0.03642721946173271

------------- long short with default parameters ------------

rets 2.201517937848201

sharpe -0.02548499831847338

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 6.186702399914906

sharpe 0.03972466487668991

Best parameters lag: %f acf: %f F: %f (20, 0.8, 1.8)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 2.3590980353927526

sharpe -0.023482824240706916

Best parameters lag: %f acf: %f F: %f (20, 0.6, 1.4)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

COTTONCMDUSX\_Hourly\_Bid\_2017.10.20\_2020.04.02.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long only with default parameters ------------

rets 0.8555373210432036

sharpe 0.25244882735527374

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long short with default parameters ------------

rets 0.8520074561937679

sharpe 0.18513325672760308

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.0361337796527261

sharpe 0.5607514918523367

Best parameters lag: %f acf: %f F: %f (30, 0.7, 1.8)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 0.9458764580897877

sharpe 0.30599974739298214

Best parameters lag: %f acf: %f F: %f (20, 0.8, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

DIESELCMDUSD\_Daily\_Bid\_2018.03.12\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.8780624316643534

sharpe 15.110271758792946

------------- long short with default parameters ------------

rets 0.8821611820410785

sharpe 13.859898826322377

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.9737448293898852

sharpe 17.984193906594875

Best parameters lag: %f acf: %f F: %f (20, 0.6, 1.0)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.0961833782412143

sharpe 20.56525571216238

Best parameters lag: %f acf: %f F: %f (45, 0.7, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

COCOACMDUSD\_Daily\_Bid\_2018.03.20\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.8458978076339777

sharpe -0.3577611449717631

------------- long short with default parameters ------------

rets 0.7953753863530852

sharpe -1.8011953169443995

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.3762303031226424

sharpe 14.236849563108814

Best parameters lag: %f acf: %f F: %f (7, 0.6, 1.8)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.594051424333866

sharpe 17.526410182440852

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.4)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

SOYBEANCMDUSX\_Daily\_Bid\_2018.05.01\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.9018928024219546

sharpe 4.432952027835033

------------- long short with default parameters ------------

rets 0.8023506725001377

sharpe -0.6285715077376397

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.0666038447116302

sharpe 12.267072193592677

Best parameters lag: %f acf: %f F: %f (10, 0.6, 1.0)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.2035029451139054

sharpe 15.735411875832945

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.4)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

GASCMDUSD\_Hourly\_Bid\_2012.09.02\_2020.04.02.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long only with default parameters ------------

rets 0.7171478879578804

sharpe 0.09745453576121703

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long short with default parameters ------------

rets 0.6875526762417216

sharpe 0.05251727202690125

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 2.2242910622824477

sharpe 0.4766101574777966

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.8)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.7074075274086866

sharpe 0.24688421385695458

Best parameters lag: %f acf: %f F: %f (7, 0.7, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

XAGUSD\_Daily\_Bid\_2003.05.05\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 1.0065961329363837

sharpe -0.24216293128899327

------------- long short with default parameters ------------

rets 0.8769000932359606

sharpe -0.3498697164428855

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.7339051249499222

sharpe 0.23309723640003085

Best parameters lag: %f acf: %f F: %f (30, 0.7, 1.4)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.8791106209191335

sharpe 0.18143321350521782

Best parameters lag: %f acf: %f F: %f (30, 0.7, 1.4)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

COTTONCMDUSX\_Daily\_Bid\_2018.03.20\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.9509666455655932

sharpe 17.610419263617118

------------- long short with default parameters ------------

rets 1.0650586245999867

sharpe 19.563788796269417

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.0523591963299785

sharpe 22.2259437648704

Best parameters lag: %f acf: %f F: %f (45, 0.6, 1.2)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.2198275825903073

sharpe 25.180652506825172

Best parameters lag: %f acf: %f F: %f (7, 0.7, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

BRENTCMDUSD\_Daily\_Bid\_2010.12.02\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.5790224022259528

sharpe 3.008042923049917

------------- long short with default parameters ------------

rets 0.4989118066438093

sharpe 1.5820249769965662

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.825008757670836

sharpe 12.153854710957196

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.0)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.5075958091760244

sharpe 8.229400362494639

Best parameters lag: %f acf: %f F: %f (30, 0.8, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

COFFEECMDUSX\_Daily\_Bid\_2018.05.01\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.8934107056162711

sharpe 0.7574386053813608

------------- long short with default parameters ------------

rets 0.8276562218008799

sharpe -1.2814121395686087

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.3188766268071521

sharpe 10.0349749113989

Best parameters lag: %f acf: %f F: %f (10, 0.6, 1.0)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.5357829457255354

sharpe 13.122215281433144

Best parameters lag: %f acf: %f F: %f (7, 0.6, 1.2)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

BRENTCMDUSD\_Hourly\_Bid\_2010.12.02\_2020.04.02.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long only with default parameters ------------

rets 0.8574122711974083

sharpe 0.26193686097933133

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long short with default parameters ------------

rets 1.0181040323238773

sharpe 0.23368555069274416

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.8574122711974083

sharpe 0.26193686097933133

Best parameters lag: %f acf: %f F: %f (20, 0.7, 1.4)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.618899196554323

sharpe 0.41951443392147925

Best parameters lag: %f acf: %f F: %f (30, 0.7, 1.4)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

LIGHTCMDUSD\_Daily\_Bid\_2011.09.23\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.7019925896488161

sharpe 4.204840575296893

------------- long short with default parameters ------------

rets 0.7556308572169251

sharpe 3.603604631826974

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 2.203172279274103

sharpe 16.844582711213175

Best parameters lag: %f acf: %f F: %f (7, 0.7, 1.0)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.982408203389346

sharpe 12.18416278606399

Best parameters lag: %f acf: %f F: %f (7, 0.6, 1.0)

Process finished with exit code 0

### alg\_fast\_fx\_daily\_test.py

sudo+ssh://user02@199.38.247.211:33006/home/user02/source3/tick\_test/bin/python3.6 -u "/media/usb-drive/source6/bifurcation/bifurcation pattern/alg\_fast\_fx\_daily\_test.py"

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

GBPAUD\_Daily\_Bid\_2006.03.22\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 1.0254353591897964

sharpe 1.133937997576424

------------- long short with default parameters ------------

rets 1.8405326903285986

sharpe 2.2248680923225277

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.0298582608489724

sharpe 1.1512463844943817

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.0)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.900777278171142

sharpe 2.335396608360234

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.4)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

EURCAD\_Daily\_Bid\_2004.10.25\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.6876937724990985

sharpe -0.9145377761839019

------------- long short with default parameters ------------

rets 0.46661214177807947

sharpe -0.9819142492413275

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.801046875909565

sharpe -0.4979124816621264

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.0)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 0.7527126614132668

sharpe -0.452129233996868

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

USDCAD\_Daily\_Bid\_2003.08.03\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.9424842462756503

sharpe 0.010470046552977046

------------- long short with default parameters ------------

rets 0.9815632614232602

sharpe -0.03047240256684512

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.0155610085785842

sharpe 0.30375395624469265

Best parameters lag: %f acf: %f F: %f (5, 0.7, 1.8)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.1647194856932763

sharpe 0.28703825097533586

Best parameters lag: %f acf: %f F: %f (5, 0.7, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

GBPJPY\_Daily\_Bid\_2003.08.03\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.9881783083151201

sharpe 1.208293119044615

------------- long short with default parameters ------------

rets 1.4344454019373263

sharpe 1.171971926548576

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.0992168488080754

sharpe 1.5851424647554957

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.2)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 2.023753659779935

sharpe 2.043873141122156

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

AUDUSD\_Daily\_Bid\_2003.08.03\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.71155882511611

sharpe -0.3788688291028996

------------- long short with default parameters ------------

rets 0.7542155736034316

sharpe -0.2640993623080114

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.8126285371968928

sharpe -0.09827891368194579

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.8)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 0.8664640175923967

sharpe -0.11939708724689395

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

CADCHF\_Daily\_Bid\_2006.01.02\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.5203517030728352

sharpe -0.125538399447117

------------- long short with default parameters ------------

rets 0.4775977906611182

sharpe -0.3259722552922805

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.5274381586872633

sharpe -0.08400171991123923

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.0)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 0.572071572256679

sharpe -0.05888136079447019

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.2)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

EURJPY\_Daily\_Bid\_2003.08.03\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 1.0440218569539588

sharpe 0.7261453743958094

------------- long short with default parameters ------------

rets 1.2901355354823956

sharpe 0.5743886332319094

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.102245293559999

sharpe 0.9306695464449847

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.2)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.7665506796805908

sharpe 1.2555209755762482

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.2)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

USDCHF\_Daily\_Bid\_2003.05.04\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.6739464966086796

sharpe 0.1586526072884093

------------- long short with default parameters ------------

rets 0.6669781020040377

sharpe -0.019837106362760638

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.6739464966086796

sharpe 0.1586526072884093

Best parameters lag: %f acf: %f F: %f (5, 0.7, 1.0)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 0.9464101492066654

sharpe 0.5870905435194267

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

AUDJPY\_Daily\_Bid\_2003.11.30\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.5578465880480468

sharpe -0.2980815160475697

------------- long short with default parameters ------------

rets 0.419958417503689

sharpe -0.49064481731765397

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.5566224985981452

sharpe -0.29183636441423005

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.8)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 0.4326106621746805

sharpe -0.4712557962659262

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.4)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

GBPCHF\_Daily\_Bid\_2003.08.04\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.414336572811714

sharpe -0.40917902244669313

------------- long short with default parameters ------------

rets 0.37263968579829804

sharpe -0.44016477102430807

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.42087989326090974

sharpe -0.3663234748277324

Best parameters lag: %f acf: %f F: %f (5, 0.7, 1.4)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 0.37263968579829804

sharpe -0.44016477102430807

Best parameters lag: %f acf: %f F: %f (5, 0.7, 1.4)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

CHFJPY\_Daily\_Bid\_2003.08.03\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 1.137913598139653

sharpe -0.07118976675775558

------------- long short with default parameters ------------

rets 1.5042707090361938

sharpe 0.17518574703305587

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.3312228835511388

sharpe 0.3819601629064837

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.8)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.5486041917764812

sharpe 0.21453746989624742

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.4)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

EURAUD\_Daily\_Bid\_2005.10.07\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long only with default parameters ------------

rets 0.8562926099393301

sharpe -0.6019644068794472

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long short with default parameters ------------

rets 0.6796321024157257

sharpe -0.7290237240393433

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.8623899369718938

sharpe -0.5834059548695176

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.8)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 0.6915212444951804

sharpe -0.6992511413756177

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

GBPNZD\_Daily\_Bid\_2006.01.02\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.4962420162138807

sharpe -1.0622626342184385

------------- long short with default parameters ------------

rets 0.3088852049668597

sharpe -1.085423835318126

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.6021456975581218

sharpe -0.6153533505138601

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.4)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 0.4058100736426969

sharpe -0.8556490216451768

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

GBPCAD\_Daily\_Bid\_2006.01.02\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.781761443293803

sharpe -0.1598741368950937

------------- long short with default parameters ------------

rets 0.6333037616615921

sharpe -0.539037285963291

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.8130014118348513

sharpe 0.014594029002248265

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.8)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 0.7097850330285332

sharpe -0.3565742854548875

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

USDSGD\_Daily\_Bid\_2004.11.16\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 1.0147957774602163

sharpe 1.0975797944736831

------------- long short with default parameters ------------

rets 1.3394866062668989

sharpe 1.7935127797544583

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.0836802127347698

sharpe 1.7230225399112113

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.8)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.357821428139104

sharpe 1.8824276052959348

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.4)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

EURNOK\_Daily\_Bid\_2004.10.25\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.49602037169171354

sharpe -1.0335737592188698

------------- long short with default parameters ------------

rets 0.4278773812628756

sharpe -0.9130668167278233

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.5643172065137294

sharpe -0.6185834958456509

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.4)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 0.49302189207044506

sharpe -0.6584165276594318

Best parameters lag: %f acf: %f F: %f (5, 0.7, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

USDJPY\_Daily\_Bid\_2003.05.04\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.7361723473136196

sharpe -0.3749517477286347

------------- long short with default parameters ------------

rets 0.9295407264243992

sharpe 0.009763841017273709

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.9181449463614693

sharpe 0.22248399660715718

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.2)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.0973001489606242

sharpe 0.2781911630622625

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

NZDUSD\_Daily\_Bid\_2003.08.03\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.8576590974630782

sharpe -0.14761003804293904

------------- long short with default parameters ------------

rets 0.809188360564642

sharpe -0.26468545272923905

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.8790545707121095

sharpe -0.06204134114158584

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.8)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.0746816574151399

sharpe 0.009496697469577065

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

EURUSD\_Daily\_Bid\_2003.05.04\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.7205383799754528

sharpe -0.6347841653207781

------------- long short with default parameters ------------

rets 0.6260961459599423

sharpe -0.5757498919071441

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.9002678093816909

sharpe -0.04242935204536107

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.8)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 0.895328580990612

sharpe -0.1431636431928324

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

AUDCHF\_Daily\_Bid\_2006.03.01\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.5924316898104198

sharpe 0.2968807477560603

------------- long short with default parameters ------------

rets 0.45832430149577374

sharpe -0.3333345609873182

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.6299116710434215

sharpe 0.4773553173200196

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.0)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 0.6005066872100969

sharpe -0.002716775993040344

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.2)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

EURNZD\_Daily\_Bid\_2006.01.02\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.5686750035284203

sharpe -1.290486786814559

------------- long short with default parameters ------------

rets 0.6737001441780284

sharpe -0.6407838602304343

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.6598980115224838

sharpe -1.0512237028662492

Best parameters lag: %f acf: %f F: %f (5, 0.7, 1.4)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 0.7198837175396213

sharpe -0.5613081198996737

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.4)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

NZDCHF\_Daily\_Bid\_2006.01.02\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.6603988179454525

sharpe 0.24927962046620677

------------- long short with default parameters ------------

rets 0.36358254120805716

sharpe -0.6241662012644114

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.6603988179454525

sharpe 0.24927962046620677

Best parameters lag: %f acf: %f F: %f (5, 0.7, 1.0)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 0.42411323889778496

sharpe -0.4753087950082718

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.2)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

EURGBP\_Daily\_Bid\_2003.08.03\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 1.017137251332505

sharpe -0.5379846902843428

------------- long short with default parameters ------------

rets 0.9591741609345948

sharpe -0.45740566989374964

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.0820099388475368

sharpe -0.342367837476176

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.4)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.0132055818410448

sharpe -0.3733014459006252

Best parameters lag: %f acf: %f F: %f (5, 0.7, 1.2)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

AUDNZD\_Daily\_Bid\_2006.12.12\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.9883314865826142

sharpe 0.6294693315342812

------------- long short with default parameters ------------

rets 0.8076736820524253

sharpe -0.3029916665009836

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.0327486096402125

sharpe 0.9395553980095324

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.8)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.1942882200434808

sharpe 0.8214886896642425

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

NZDCAD\_Daily\_Bid\_2006.01.02\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 1.041467256434497

sharpe 0.12512575304565401

------------- long short with default parameters ------------

rets 0.890936520419762

sharpe -0.30546033923048704

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.18192316092575

sharpe 0.6950236116452714

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.4)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.104797609087222

sharpe 0.0645813317832759

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

EURCHF\_Daily\_Bid\_2003.08.03\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.7746638989473092

sharpe 0.8942149753770999

------------- long short with default parameters ------------

rets 0.7911166725889218

sharpe 0.4122022746812425

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.9349316537697469

sharpe 1.0741249196112443

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.0)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.1164199426866843

sharpe 0.7494567943332142

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.4)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

NZDJPY\_Daily\_Bid\_2006.01.02\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.8381216166833065

sharpe 0.44946776111448455

------------- long short with default parameters ------------

rets 0.8665005867413681

sharpe 0.05967310245792924

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.0795299200032007

sharpe 1.3020534060614863

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.2)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.2091996309646544

sharpe 0.6191372069131781

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.2)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

GBPUSD\_Daily\_Bid\_2003.05.04\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.785439457172273

sharpe 0.25055440590433914

------------- long short with default parameters ------------

rets 0.982684183724673

sharpe 0.4467111607956629

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.8143990523863325

sharpe 0.35966630385888987

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.0)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.0503514559783456

sharpe 0.5776723563331692

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.4)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

AUDCAD\_Daily\_Bid\_2006.01.03\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.9758664952357685

sharpe 0.04946628784105645

------------- long short with default parameters ------------

rets 0.6792939247144582

sharpe -0.7225704760122025

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.9985761852280273

sharpe 0.13248673235322656

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.0)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 0.7050426353532678

sharpe -0.6574455252855014

Best parameters lag: %f acf: %f F: %f (5, 0.7, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

CADJPY\_Daily\_Bid\_2004.10.25\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.773935924980308

sharpe -0.06739115708945799

------------- long short with default parameters ------------

rets 0.576918723519584

sharpe -0.4255584071161428

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.8125660728074393

sharpe 0.056421005361457985

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.2)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 0.8100669476457754

sharpe -0.10623408031148528

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.0)

Process finished with exit code 0

### alg\_slow\_fx\_daily\_test.py"

sudo+ssh://user02@199.38.247.211:33006/home/user02/source3/tick\_test/bin/python3.6 -u "/media/usb-drive/source6/bifurcation/bifurcation pattern/alg\_slow\_fx\_daily\_test.py"

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

GBPAUD\_Daily\_Bid\_2006.03.22\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 1.1212745398999475

sharpe 1.4982810945040412

------------- long short with default parameters ------------

rets 1.0743673798826987

sharpe 1.0884072289263342

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.3349015930050219

sharpe 2.3050684124781937

Best parameters lag: %f acf: %f F: %f (20, 0.7, 1.0)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.3819510920814657

sharpe 2.080046782779994

Best parameters lag: %f acf: %f F: %f (20, 0.8, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

EURCAD\_Daily\_Bid\_2004.10.25\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.8165495476275371

sharpe -0.4430053515848207

------------- long short with default parameters ------------

rets 0.7638225468022902

sharpe -0.5719644328694142

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.090178463205902

sharpe 0.49976230674517064

Best parameters lag: %f acf: %f F: %f (45, 0.6, 1.0)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.1442654823842568

sharpe 0.4918441756041476

Best parameters lag: %f acf: %f F: %f (10, 0.6, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

USDCAD\_Daily\_Bid\_2003.08.03\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.887521559153821

sharpe -0.18959901494233114

------------- long short with default parameters ------------

rets 0.6796507714462007

sharpe -0.7154911805148155

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.1480849466703178

sharpe 0.627806675458175

Best parameters lag: %f acf: %f F: %f (30, 0.6, 1.2)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 0.9186604312137593

sharpe -0.12574701737583388

Best parameters lag: %f acf: %f F: %f (30, 0.6, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

GBPJPY\_Daily\_Bid\_2003.08.03\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 1.0663174803174518

sharpe 1.291454967617407

------------- long short with default parameters ------------

rets 1.2001808083853314

sharpe 1.4404208734938782

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.1279545799488735

sharpe 1.436378123621495

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.0)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.2474315339402855

sharpe 1.5592608764326379

Best parameters lag: %f acf: %f F: %f (20, 0.8, 1.4)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

AUDUSD\_Daily\_Bid\_2003.08.03\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.9932862935554246

sharpe 0.2879312638465312

------------- long short with default parameters ------------

rets 0.8950353474399376

sharpe -0.004152592906378446

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.2684352864974415

sharpe 0.9734613953596226

Best parameters lag: %f acf: %f F: %f (30, 0.8, 1.8)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.485672020536023

sharpe 1.1045659978128581

Best parameters lag: %f acf: %f F: %f (10, 0.7, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

CADCHF\_Daily\_Bid\_2006.01.02\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.6482111873119829

sharpe 0.5309807568957307

------------- long short with default parameters ------------

rets 0.5001164579395799

sharpe -0.2874249051259079

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.9907661157249018

sharpe 1.7241138622195167

Best parameters lag: %f acf: %f F: %f (10, 0.6, 1.0)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.2863122231943969

sharpe 1.8375425010229083

Best parameters lag: %f acf: %f F: %f (7, 0.6, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

EURJPY\_Daily\_Bid\_2003.08.03\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.9462133438830407

sharpe 0.3824387538709353

------------- long short with default parameters ------------

rets 1.0990027159459648

sharpe 0.6388754109817876

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.0837457665696457

sharpe 0.7447025418408484

Best parameters lag: %f acf: %f F: %f (45, 0.8, 1.2)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.3030072619518296

sharpe 1.0697010235784263

Best parameters lag: %f acf: %f F: %f (7, 0.8, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

USDCHF\_Daily\_Bid\_2003.05.04\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.7146687502178344

sharpe 0.14740616693345263

------------- long short with default parameters ------------

rets 0.9164765790682247

sharpe 0.6949954307443679

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.8864367857349154

sharpe 1.0052637499232822

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.8)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.0932841760853025

sharpe 1.160421062875627

Best parameters lag: %f acf: %f F: %f (20, 0.7, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

AUDJPY\_Daily\_Bid\_2003.11.30\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 1.016666965421055

sharpe 0.590273049951767

------------- long short with default parameters ------------

rets 0.694045637179015

sharpe -0.15036443683758383

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.398562966773225

sharpe 1.3934495835469447

Best parameters lag: %f acf: %f F: %f (5, 0.7, 1.2)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.3424844089546786

sharpe 1.1092241108956433

Best parameters lag: %f acf: %f F: %f (45, 0.6, 1.4)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

GBPCHF\_Daily\_Bid\_2003.08.04\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.5784789359739156

sharpe 0.44935370308093325

------------- long short with default parameters ------------

rets 0.45596643184007873

sharpe -0.21846971284766392

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.8000553427683835

sharpe 1.1965239842859061

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.2)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 0.7764232794927965

sharpe 1.1500400522046046

Best parameters lag: %f acf: %f F: %f (10, 0.7, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

CHFJPY\_Daily\_Bid\_2003.08.03\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 1.0419292541796228

sharpe -0.24933499164773476

------------- long short with default parameters ------------

rets 1.062424590083184

sharpe -0.22053022557311777

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.111026849327862

sharpe -0.14430762420021487

Best parameters lag: %f acf: %f F: %f (7, 0.6, 1.2)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.180563029340045

sharpe -0.042281892246997604

Best parameters lag: %f acf: %f F: %f (30, 0.6, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

EURAUD\_Daily\_Bid\_2005.10.07\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long only with default parameters ------------

rets 1.0498177296538118

sharpe 0.04023877131042185

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long short with default parameters ------------

rets 0.8113210435345674

sharpe -0.6620597997608548

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.1802668265947769

sharpe 0.4124335607962147

Best parameters lag: %f acf: %f F: %f (5, 0.7, 1.8)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.4270001297389152

sharpe 1.0801349378453782

Best parameters lag: %f acf: %f F: %f (45, 0.7, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

GBPNZD\_Daily\_Bid\_2006.01.02\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.9545563734376098

sharpe 0.8164105203436739

------------- long short with default parameters ------------

rets 0.8992504476481961

sharpe 0.33984149649492246

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.00515139978538

sharpe 0.8703743960124719

Best parameters lag: %f acf: %f F: %f (10, 0.6, 1.0)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.0709095149147523

sharpe 0.8804380020728972

Best parameters lag: %f acf: %f F: %f (10, 0.6, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

GBPCAD\_Daily\_Bid\_2006.01.02\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.9204437163575494

sharpe 0.42239729182693214

------------- long short with default parameters ------------

rets 0.7331488248598121

sharpe -0.3690375436703498

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.2048491018553296

sharpe 1.4845039117974423

Best parameters lag: %f acf: %f F: %f (7, 0.8, 1.0)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.055930597123501

sharpe 0.6880315092887617

Best parameters lag: %f acf: %f F: %f (10, 0.6, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

USDSGD\_Daily\_Bid\_2004.11.16\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 1.0827628978135653

sharpe 1.6176625207352116

------------- long short with default parameters ------------

rets 0.926604828341356

sharpe 0.41591780829042607

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.1366838508761514

sharpe 1.8360693517627298

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.2)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.1022652109384128

sharpe 1.5008472518886409

Best parameters lag: %f acf: %f F: %f (30, 0.8, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

EURNOK\_Daily\_Bid\_2004.10.25\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 1.0718464178732094

sharpe -0.23770251583978988

------------- long short with default parameters ------------

rets 0.9062505464666757

sharpe -0.3948083032400611

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.2063725006742134

sharpe -0.10370502515687142

Best parameters lag: %f acf: %f F: %f (45, 0.6, 1.0)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 0.646981195166397

sharpe -0.09963645634466176

Best parameters lag: %f acf: %f F: %f (10, 0.8, 1.2)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

USDJPY\_Daily\_Bid\_2003.05.04\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 1.011982697148272

sharpe 0.4430807900907851

------------- long short with default parameters ------------

rets 0.9405171850745762

sharpe 0.15484638667094677

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.064291351727998

sharpe 0.6269574427428714

Best parameters lag: %f acf: %f F: %f (45, 0.8, 1.8)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.2739054794403055

sharpe 1.0450164478163926

Best parameters lag: %f acf: %f F: %f (10, 0.8, 1.4)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

NZDUSD\_Daily\_Bid\_2003.08.03\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.816481435830583

sharpe -0.27887646699518825

------------- long short with default parameters ------------

rets 0.8329254900776623

sharpe -0.25795271483235405

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.0844243602574306

sharpe 0.36251808446438194

Best parameters lag: %f acf: %f F: %f (45, 0.6, 1.8)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.2805292378966915

sharpe 0.6224172536340211

Best parameters lag: %f acf: %f F: %f (30, 0.6, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

EURUSD\_Daily\_Bid\_2003.05.04\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 1.0573541832203208

sharpe 0.41380577401112667

------------- long short with default parameters ------------

rets 1.080521321115896

sharpe 0.3462117555456311

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.1363472101823862

sharpe 0.6419361500395493

Best parameters lag: %f acf: %f F: %f (20, 0.8, 1.2)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.1837571081299938

sharpe 0.5951395503769464

Best parameters lag: %f acf: %f F: %f (7, 0.7, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

AUDCHF\_Daily\_Bid\_2006.03.01\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.820559735639826

sharpe 0.9811022487364813

------------- long short with default parameters ------------

rets 0.8100027188733312

sharpe 0.8059839833978062

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.0684353965965179

sharpe 1.878379184476667

Best parameters lag: %f acf: %f F: %f (10, 0.6, 1.0)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.015099762536702

sharpe 1.3553278903112502

Best parameters lag: %f acf: %f F: %f (10, 0.6, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

EURNZD\_Daily\_Bid\_2006.01.02\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.7961484365501614

sharpe -0.5965419651340551

------------- long short with default parameters ------------

rets 0.7385657153221229

sharpe -0.7045393718033044

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.0504707602694998

sharpe 0.1894007014159612

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.4)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.356872546764605

sharpe 1.0321231958666255

Best parameters lag: %f acf: %f F: %f (30, 0.6, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

NZDCHF\_Daily\_Bid\_2006.01.02\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.6510487999906422

sharpe 0.30303226819126766

------------- long short with default parameters ------------

rets 0.6617870658157994

sharpe 0.2125531549233714

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.8383691596347388

sharpe 1.071205753589369

Best parameters lag: %f acf: %f F: %f (7, 0.6, 1.0)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 0.9813939561170475

sharpe 1.4004728501087798

Best parameters lag: %f acf: %f F: %f (10, 0.6, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

EURGBP\_Daily\_Bid\_2003.08.03\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.9405286665912153

sharpe -0.7559900251331667

------------- long short with default parameters ------------

rets 1.084292876954117

sharpe -0.31326393380479045

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.9405286665912153

sharpe -0.7559900251331667

Best parameters lag: %f acf: %f F: %f (20, 0.7, 1.4)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.2682736229987956

sharpe 0.10025967870667014

Best parameters lag: %f acf: %f F: %f (45, 0.8, 1.2)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

AUDNZD\_Daily\_Bid\_2006.12.12\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.9820301312962837

sharpe 0.5175652927136756

------------- long short with default parameters ------------

rets 1.0305301241330223

sharpe 0.6429981900143218

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.1372165688073568

sharpe 1.345502615785544

Best parameters lag: %f acf: %f F: %f (7, 0.7, 1.2)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.1955787692759994

sharpe 1.3113479713474856

Best parameters lag: %f acf: %f F: %f (7, 0.6, 1.2)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

NZDCAD\_Daily\_Bid\_2006.01.02\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.9707660895782327

sharpe -0.1336899153917452

------------- long short with default parameters ------------

rets 1.0108406096233755

sharpe -0.052572885126444965

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.3729098996071496

sharpe 1.2846437228590415

Best parameters lag: %f acf: %f F: %f (7, 0.8, 1.8)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.492750553355076

sharpe 1.3323358785736206

Best parameters lag: %f acf: %f F: %f (10, 0.8, 1.4)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

EURCHF\_Daily\_Bid\_2003.08.03\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.9210585232612264

sharpe 1.0267257890516657

------------- long short with default parameters ------------

rets 0.8805020732022488

sharpe 0.6668317487482888

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.9722464550949906

sharpe 1.2260214260918527

Best parameters lag: %f acf: %f F: %f (20, 0.6, 1.0)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.0463161063557902

sharpe 1.3327430430019147

Best parameters lag: %f acf: %f F: %f (10, 0.7, 1.2)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

NZDJPY\_Daily\_Bid\_2006.01.02\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.8653421976603037

sharpe 0.38503823933352593

------------- long short with default parameters ------------

rets 0.6523153541985097

sharpe -0.24474478134560698

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.2115060173669678

sharpe 1.4022759208779303

Best parameters lag: %f acf: %f F: %f (7, 0.6, 1.4)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.1948192925186494

sharpe 0.9225092329018034

Best parameters lag: %f acf: %f F: %f (7, 0.6, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

GBPUSD\_Daily\_Bid\_2003.05.04\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 1.0096578543630437

sharpe 0.9855355521035762

------------- long short with default parameters ------------

rets 0.8104462001104153

sharpe 0.1804272691119794

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.1481578411108087

sharpe 1.4092295629194933

Best parameters lag: %f acf: %f F: %f (30, 0.6, 1.0)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.301061847254161

sharpe 1.68259354603866

Best parameters lag: %f acf: %f F: %f (30, 0.6, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

AUDCAD\_Daily\_Bid\_2006.01.03\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 1.1017996434949018

sharpe 0.49324464391038486

------------- long short with default parameters ------------

rets 0.9558036611906111

sharpe -0.06767402821245165

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.2149465112660354

sharpe 0.8846435507323628

Best parameters lag: %f acf: %f F: %f (30, 0.6, 1.2)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.101724151024958

sharpe 0.4027121906603358

Best parameters lag: %f acf: %f F: %f (45, 0.6, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

CADJPY\_Daily\_Bid\_2004.10.25\_2020.03.30.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.9928853888788527

sharpe 0.4996964878476909

------------- long short with default parameters ------------

rets 0.6152774035084849

sharpe -0.46703934697837163

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.1834023674162577

sharpe 0.9845443302586332

Best parameters lag: %f acf: %f F: %f (10, 0.6, 1.0)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.411848983078963

sharpe 1.2153309802892467

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.0)

Process finished with exit code 0

### alg\_fast\_index\_daily.py

sudo+ssh://user02@199.38.247.211:33006/home/user02/source3/tick\_test/bin/python3.6 -u "/media/usb-drive/source6/bifurcation/bifurcation pattern/alg\_fast\_index\_daily.py"

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

HKGIDXHKD\_Daily\_Bid\_2013.10.30\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.9811074626317828

sharpe 0.43789890058746

------------- long short with default parameters ------------

rets 1.1119612510077808

sharpe 0.16922524504541564

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.9811074626317828

sharpe 0.43789890058746

Best parameters lag: %f acf: %f F: %f (5, 0.7, 1.0)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.451253256906303

sharpe 1.2142943534481918

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.4)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

USATECHIDXUSD\_Daily\_Bid\_2011.09.19\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 1.2902697063144402

sharpe -2.626726475414845

------------- long short with default parameters ------------

rets 0.5503159758184095

sharpe -2.4764931653327484

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.3760196664367725

sharpe -2.5215457099595975

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.4)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 0.8885851203471417

sharpe -2.1125010633839088

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

NLDIDXEUR\_Daily\_Bid\_2018.04.30\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.8281575134289898

sharpe 4.865828235814753

------------- long short with default parameters ------------

rets 0.8882399290450724

sharpe 5.020430200061278

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.8281575134289898

sharpe 4.865828235814753

Best parameters lag: %f acf: %f F: %f (5, 0.7, 1.0)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 0.9048614141948075

sharpe 5.740909027960698

Best parameters lag: %f acf: %f F: %f (5, 0.7, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

EUSIDXEUR\_Daily\_Bid\_2014.10.21\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 1.1138798094014308

sharpe 1.8338644796993129

------------- long short with default parameters ------------

rets 0.9939788473488894

sharpe 0.7439187129855822

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.234804279820626

sharpe 2.752574403594054

Best parameters lag: %f acf: %f F: %f (5, 0.7, 1.8)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.8844330426252014

sharpe 2.6763336710959025

Best parameters lag: %f acf: %f F: %f (5, 0.7, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

SGDIDXSGD\_Daily\_Bid\_2018.04.22\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.9262902581467386

sharpe 12.684367666018792

------------- long short with default parameters ------------

rets 1.1514687183120837

sharpe 10.731212138226258

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.0042999049858072

sharpe 16.689375621800767

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.8)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.324030225805785

sharpe 14.99287037936096

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

DOLLARIDXUSD\_Daily\_Bid\_2018.03.12\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 1.042455601490797

sharpe -8.313210101828249

------------- long short with default parameters ------------

rets 1.018198224100869

sharpe -8.13893251360176

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.042455601490797

sharpe -8.313210101828249

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.0)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.0425663352409895

sharpe -5.0997593826626035

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

ESPIDXEUR\_Daily\_Bid\_2014.10.21\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.8039102090218969

sharpe 1.662803069849956

------------- long short with default parameters ------------

rets 0.8457885659525289

sharpe 0.5247330772824486

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.8158712077038918

sharpe 1.7680155244761917

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.0)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.4233478497844552

sharpe 2.9951107456126076

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

JPNIDXJPY\_Daily\_Bid\_2011.09.19\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 1.235199439323398

sharpe -1.0137665237557991

------------- long short with default parameters ------------

rets 0.4759909943948066

sharpe -1.5996163874849345

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.364347622468847

sharpe -0.76378778010902

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.0)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.248478595286408

sharpe -0.7564074811488913

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

USA500IDXUSD\_Daily\_Bid\_2011.09.19\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.8313947339271749

sharpe -3.022038991798283

------------- long short with default parameters ------------

rets 0.5442455136782463

sharpe -2.272795507702068

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.0012627556952036

sharpe -2.4830543159609544

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.8)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 0.7407969674700423

sharpe -1.9019415942409594

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

USSC2000IDXUSD\_Daily\_Bid\_2018.08.08\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.5863602120688394

sharpe 2.2014768062353665

------------- long short with default parameters ------------

rets 0.5982627522132615

sharpe 1.303907897983947

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.5863602120688394

sharpe 2.2014768062353665

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.0)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 0.5982627522132615

sharpe 1.303907897983947

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.4)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

DEUIDXEUR\_Daily\_Bid\_2013.09.30\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.7474089131869336

sharpe -1.259105550786044

------------- long short with default parameters ------------

rets 0.608685468081126

sharpe -1.402764559732482

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.068965766614417

sharpe 0.3135528091369354

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.8)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.2105075305704869

sharpe -0.024125264737477732

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

GBRIDXGBP\_Daily\_Bid\_2011.09.19\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.662030715207239

sharpe -1.2270926152179364

------------- long short with default parameters ------------

rets 0.5632876083228442

sharpe -1.0476886424929632

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.7230680060121537

sharpe -0.9779269472743326

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.2)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 0.6446504059513607

sharpe -0.8945140476508443

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

PLNIDXPLN\_Daily\_Bid\_2018.05.02\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.9755558517313564

sharpe 14.769106115463584

------------- long short with default parameters ------------

rets 1.4763509225959686

sharpe 16.84044385269035

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.9755558517313564

sharpe 14.769106115463584

Best parameters lag: %f acf: %f F: %f (5, 0.7, 1.0)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.5594118629238345

sharpe 18.554353539507613

Best parameters lag: %f acf: %f F: %f (5, 0.7, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

CHIIDXUSD\_Daily\_Bid\_2017.12.05\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.8496386146806422

sharpe -1.2893869407684164

------------- long short with default parameters ------------

rets 0.7744339426578253

sharpe -2.2576338941948833

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.8496386146806422

sharpe -1.2893869407684164

Best parameters lag: %f acf: %f F: %f (5, 0.7, 1.0)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 0.877229090771107

sharpe -1.0641243184795668

Best parameters lag: %f acf: %f F: %f (5, 0.7, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

CHEIDXCHF\_Daily\_Bid\_2011.09.19\_2020.03.31.csv

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/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long only with default parameters ------------

rets 0.780960827172568

sharpe -2.3658086877083133

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long short with default parameters ------------

rets 0.40671639843939417

sharpe -2.457454584693732

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.8359128487229772

sharpe -2.0591417450319836

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.0)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 0.6372809165617715

sharpe -1.7734678359610616

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

AUSIDXAUD\_Daily\_Bid\_2014.06.02\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.627935331206596

sharpe -1.9080272694346474

------------- long short with default parameters ------------

rets 0.6312254671044614

sharpe -1.223931459402109

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.6927897253581492

sharpe -1.0823756414667578

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.8)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 0.6937038288065002

sharpe -0.815084778735212

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.2)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

USA30IDXUSD\_Daily\_Bid\_2013.09.30\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.7290256805306987

sharpe -3.4935066656843943

------------- long short with default parameters ------------

rets 0.4040592124083736

sharpe -3.4829813377740635

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 0.798415410556259

sharpe -3.0448086034129074

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.0)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 0.5037738950061089

sharpe -3.0408761269508466

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.0)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

INDIDXUSD\_Daily\_Bid\_2018.04.27\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

------------- long only with default parameters ------------

rets 0.927875937332644

sharpe 5.446424066446003

------------- long short with default parameters ------------

rets 1.369348326188893

sharpe 7.804034805085647

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.0857631279921702

sharpe 10.810451223415075

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.8)

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.5919124714914816

sharpe 11.241856441857374

Best parameters lag: %f acf: %f F: %f (5, 0.6, 1.8)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

FRAIDXEUR\_Daily\_Bid\_2011.09.19\_2020.03.31.csv

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long only with default parameters ------------

rets 1.3195625179528976

sharpe 0.10543432800386418

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

------------- long short with default parameters ------------

rets 0.8353709343558796

sharpe -0.8413698987215887

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long only with best parameters ------------

rets 1.3581524278389567

sharpe 0.19395707212696114

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.0)

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2534: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[:, None]

/home/user02/source3/tick\_test/lib/python3.6/site-packages/numpy/lib/function\_base.py:2535: RuntimeWarning: invalid value encountered in true\_divide

c /= stddev[None, :]

10 has done

20 has done

30 has done

40 has done

50 has done

60 has done

70 has done

------------- long short with best parameters ------------

rets 1.3622531235921158

sharpe 0.1603576797210291

Best parameters lag: %f acf: %f F: %f (5, 0.8, 1.0)

Process finished with exit code 0