

__CUMULATIVE_RESIDUALS_CROSS_SECTIONAL_ECONOMIC_CODE_FACILITATOR__

__TWO_PARTS_QUESTION_ANSWER__

_ECONOMIC_BASIS_TO_TRADE_

> Does this make money (yes/no)

_DEPENDENCY_CODE_THAT_FACILITATES_TRADING_

> Does the code work?

> Return Outputs to: UNDERSTAND HIGH-LEVEL CODE/PROGRAM/CODEBASE ARCHITECTURE

> Can you access shared repo link(s) (-sub dir/-folder/-files)? If not, WHY (or share email to calvinstephentomas@gmail.com)? Is it an admin/privileges issue (rm/del access at single shared [info-hidden sec.] control point)?

>> Does the code generate outputs? If not, where is breakpoint(s) in code?

>>> What is causing NO (shared) outputs response?

>>> Why is shared program(s)/code(s) not executing?

__EDUCATION_OF_WHATS_HAPPENING_TO_ACHIEVE_ABOVE__

> What is 'cumulative_residuals' algo key, or CUMRES?

> What is 'cumulative_returns'?

> For Both above: Per symbol? Per backtest? Per best Top X (or (quartile (%)) symbols by cross-sectional 'peer_group' (or 'Sponsor', 'peer_group') columns? (as total countable symbol list(s) methodology: which asset-class universe(s) (or cross-asset(s) (for best added/worst symbols rm)), cross-asset, subgrouping, synthetic subgrouping, (...)

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****<h1> PRE-GENERATED CUMULATIVE RESIDUALS (OR PART OF ((HELPER EXECUTION FUNCTION - PIPELINING PARAMS IN (DMAGER GENERATED INPUTS/MAIN EXECUTABLE TRADABLE SIGNAL OUTPUTS)) OR SIMULATION BACKTEST INPUTS/TRADE EXECUTION OUTPUTS)) TOTAL SHARED SPECIAL STAGING (OUTSIDE CLASS DATAMANAGER, OR ALGO ACTUAL TRADE EXECUTION BUSINESS LOGICS COINTSPREAD CLASS)) PROXY TO BT SIM (OR PROD (OR LIVE TRADING)) - SEE AND RUN LAST CODE CELL(S) - OUTSIDE PLOT CUMRES ONLY FUNCTIONALIZED FUNC(S) - ONLY</h1>****

****<h1>CUMRES is 'cumulative_residuals' imported (pre-generated, pre-loaded, pre-calculated) algo key(s)</h1>****

****<h1>TEST OUTPUTS IN END-TO-END (SHORT-REVIEW) CODE PROGRAM: TO UNDERSTAND HIGH-LEVEL SHARED CODE/PROGRAM/CODEBASE ARCHITECTURE AND UNDERSTANDING OF MAIN**

ECONOMIC UNDERPINNINGS OF (CROSS-SECTIONAL - PER SYMBOL - PER BACKTEST (TOTAL OBSERVABLE COUNTABLE SYMBOL LIST(S) UNIVERSE(S) + CROSS-ASSET (MultiDiGraph Func. Method: SELECT PROPORTIONATE BEST SYMBOLS (CROSS-ASSET), REMOVE WORST SYMBOLS (FORCED SYNTHETIC SUBGROUPING BY CROSS-SECTIONAL 'Sponsor', 'peer_group': levenshtein_distance == 0)) - TOTAL NAMES)) ALPHA FACTOR 'cumulative_residuals' (or 'cumulative_returns') </h1>**