Meeting notes 5/20/21
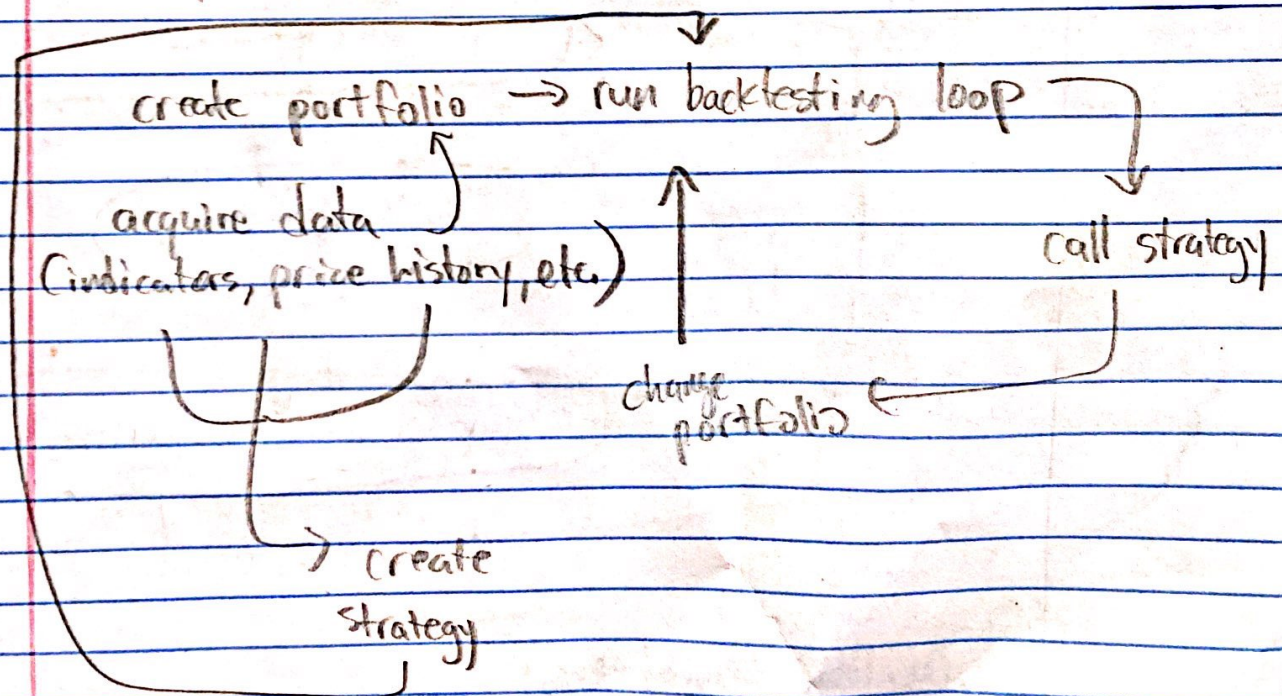
Backtester design
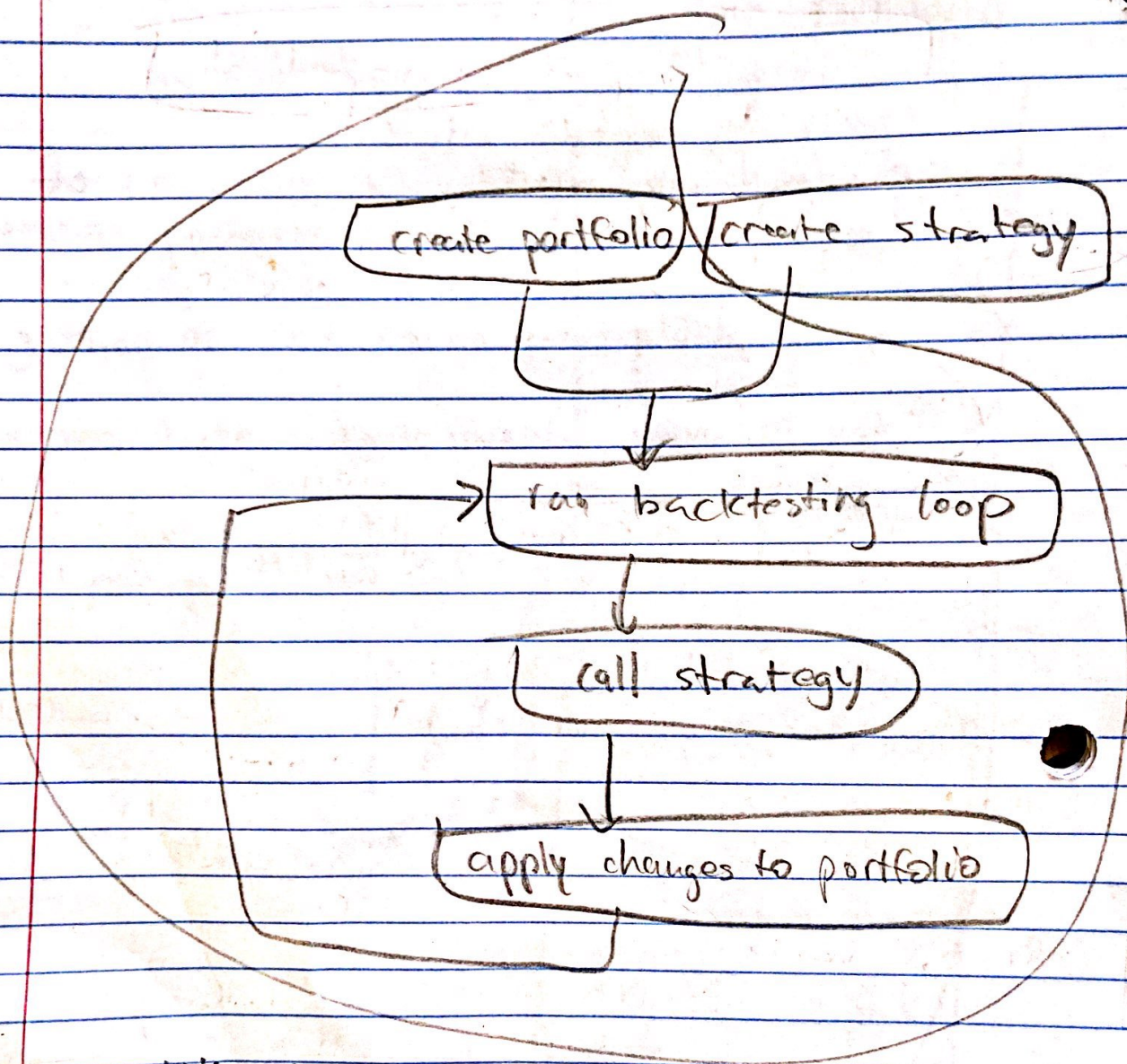
- change log to file-writing
- change strategy input ⟶ dictionary of dictionary of arrays
- data-storing
- ✓ move utility functions to separate package
- ✓ try to make central program more bare-bones

create portfolio → run backtesting loop

acquire data
(indicators, price history, etc.)

change portfolio

call strategy

create strategy

split portfolio/strategy

rebalance (portfolio)

create portfolio | create strategy

↓

run backtesting loop

↓

call strategy

↓

apply changes to portfolio

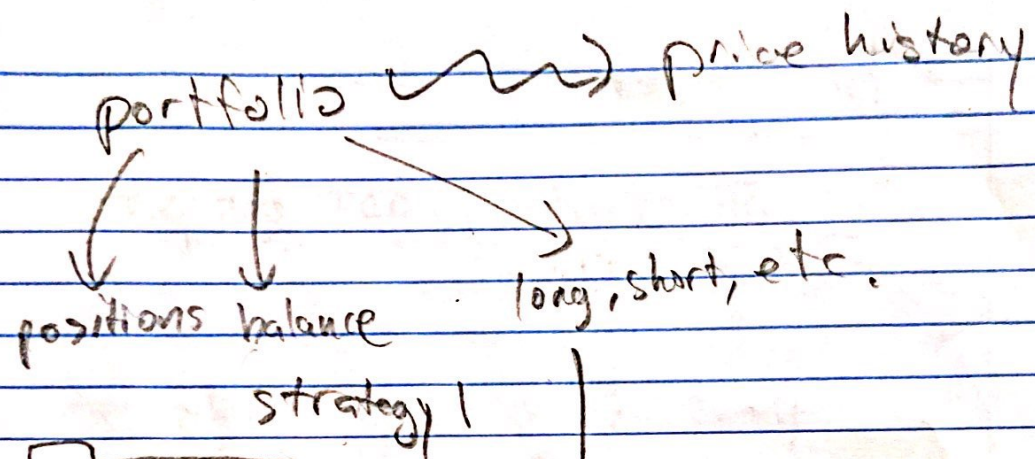utility functions:
download price history
calculate indicators
portfolio balancing (normalization, percent conversion)

portfolio 〰〰〰〰➜ price history

positions balance   long, short, etc.

strategy 1

➜ tools&files   unemployment→ tools&files,
   rsi 2019   unemploymen.csv,
        AAPL   to Lst

                                 function(requested inputs)
                                  if (isdir)
   GDP.csv   (read files in dir)
   unemployment.csv   to dictionary

strategy 2   if(file)
➜ tools   to list
   MACDS   dates, info

backtester

call strategy, got output
as string

pass string to portfolio → order
verification

portfolio
applies
changes

new day
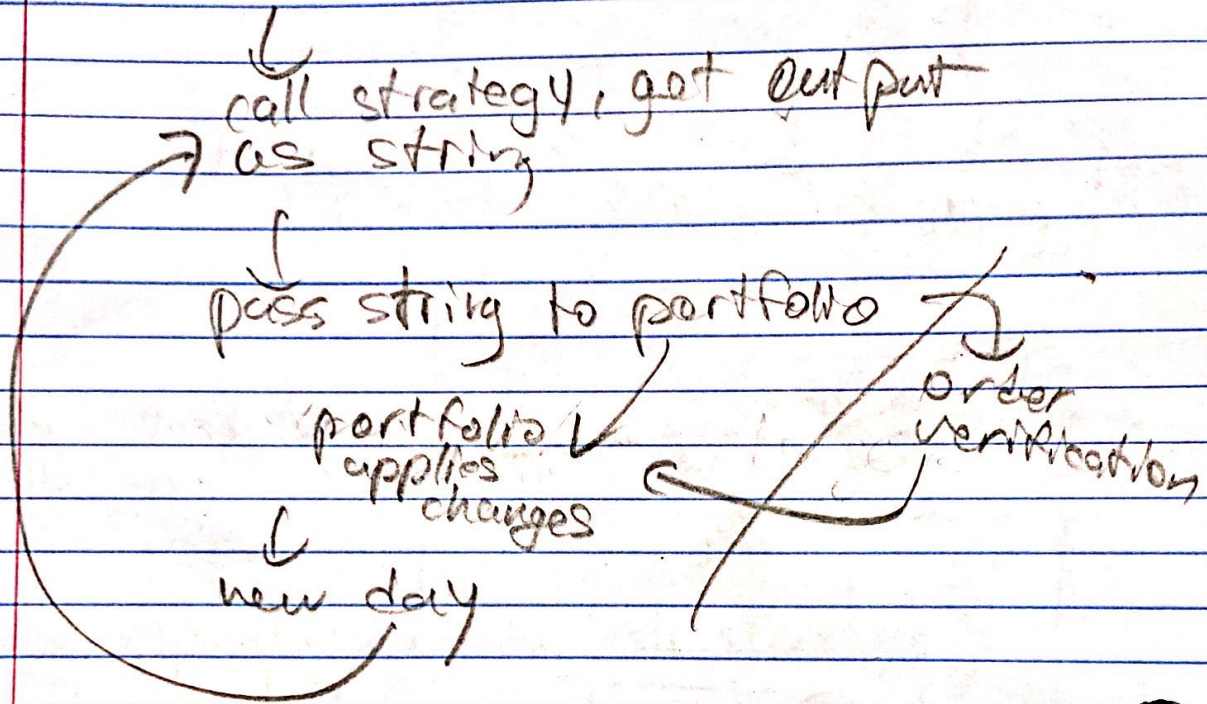
portfolio
- tracks balance
- tracks positions
- long and short functionality (symbol, quantity)
- unpacking - string

utilities

log function