



/03

SOFTWARE



Crafted UI & Responsive Design

UI

Architecture

Workflow

Crafted and fine-tuned UI

Consistent Look

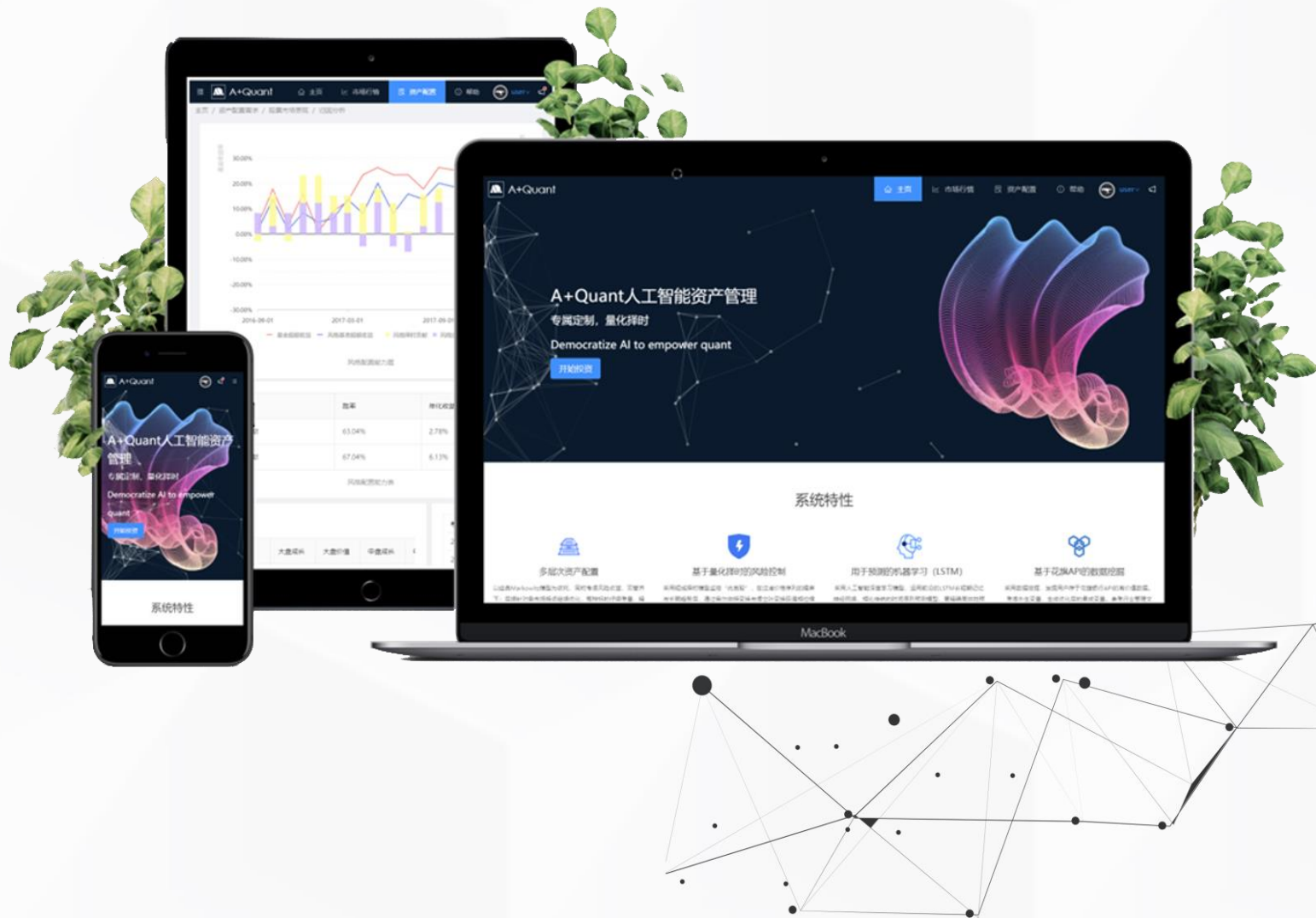
Fluent animations

Rich and interactive charts

Responsive design

Optimized for Mobile, Tablet & PC

With Ant Design, AntV and Bizcharts



Crafted UI & Responsive Design

UI

Architecture

Workflow



系统特性



多层次资产配置

以经典Markowitz模型为依托, 同时考虑风险收益, 双管齐下; 后续针对各市场特点继续优化, 每种标的仔细



基于量化择时的风险控制

采用短线择时模型监控“优质股”, 在过滤价格序列的噪声与长期趋势后, 通过希尔伯特变换与傅立叶变换获



基于花旗API的数据挖掘

采用数据挖掘, 发掘用户存于花旗银行API的有价值数据。考虑外生变量, 生成优化后的集成变量。参考行业



基于聚类算法的智能推荐

聚类风险投资偏好相同的用户, 精确推荐。采用可分布式计算的Kmeans++聚类算法, 从容应对大数据。LOF

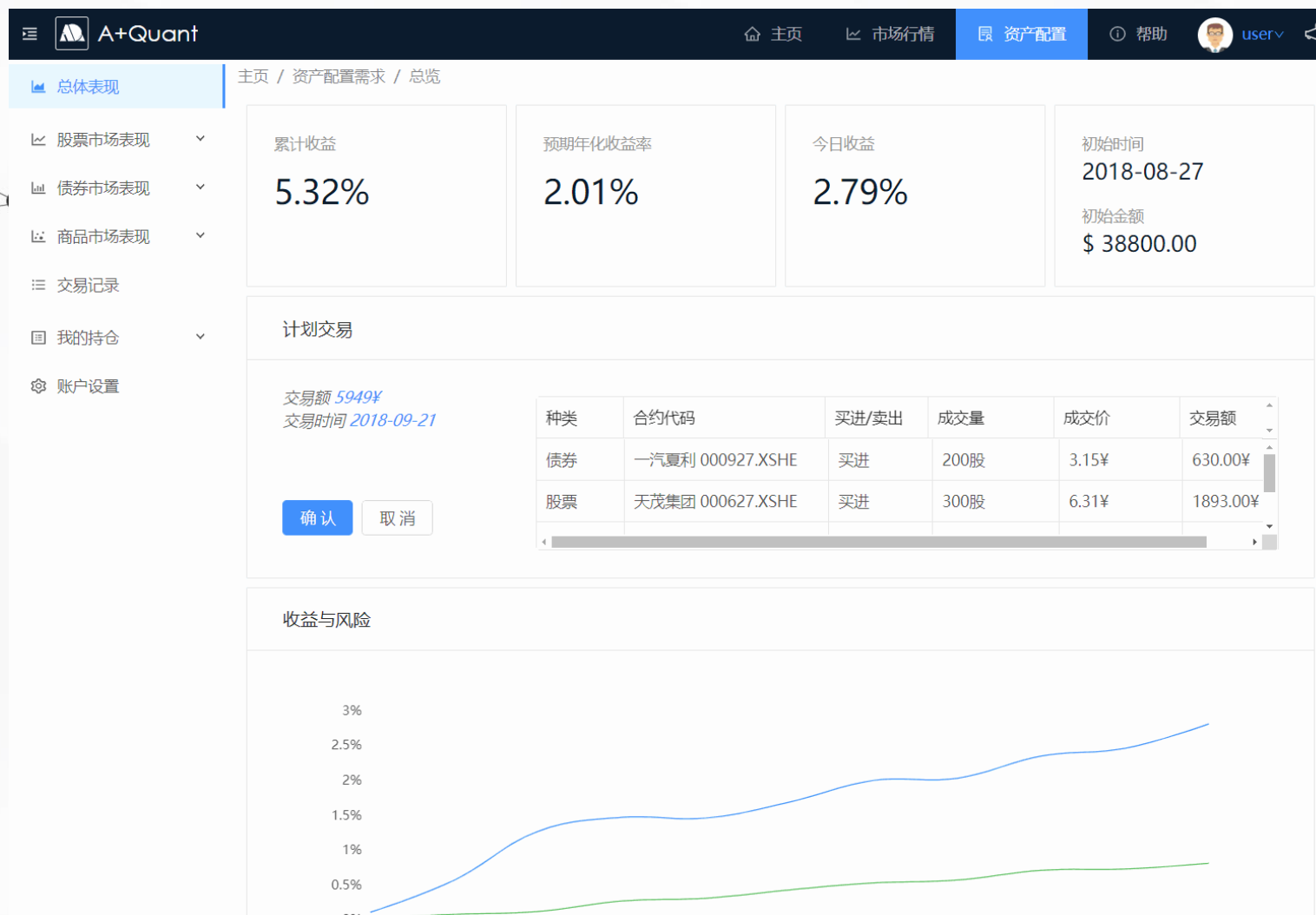
Homepage

Crafted UI & Responsive Design

UI

Architecture

Workflow



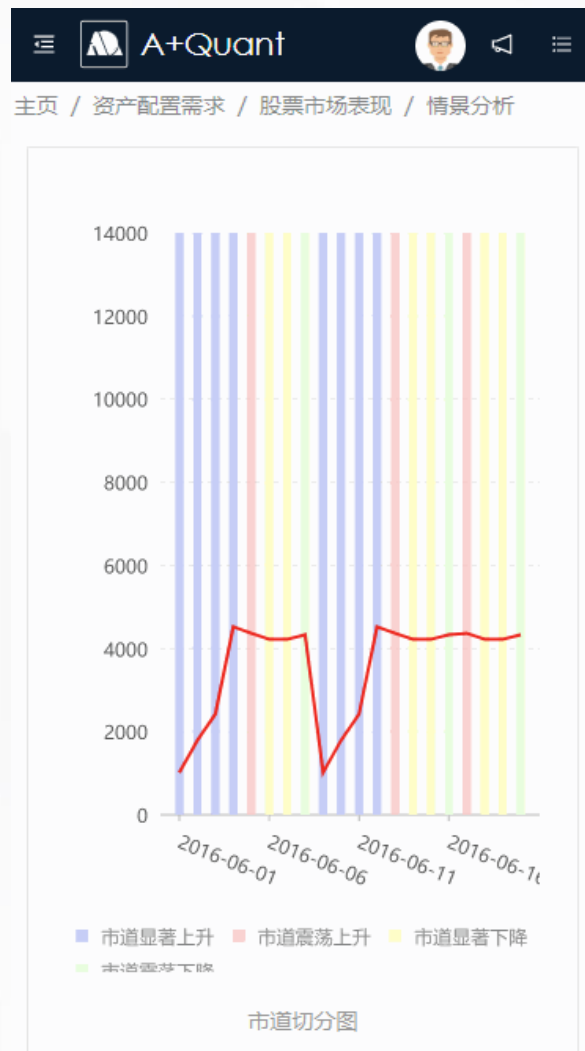
Rich and interactive charts

Crafted UI & Responsive Design

UI

Architecture

Workflow



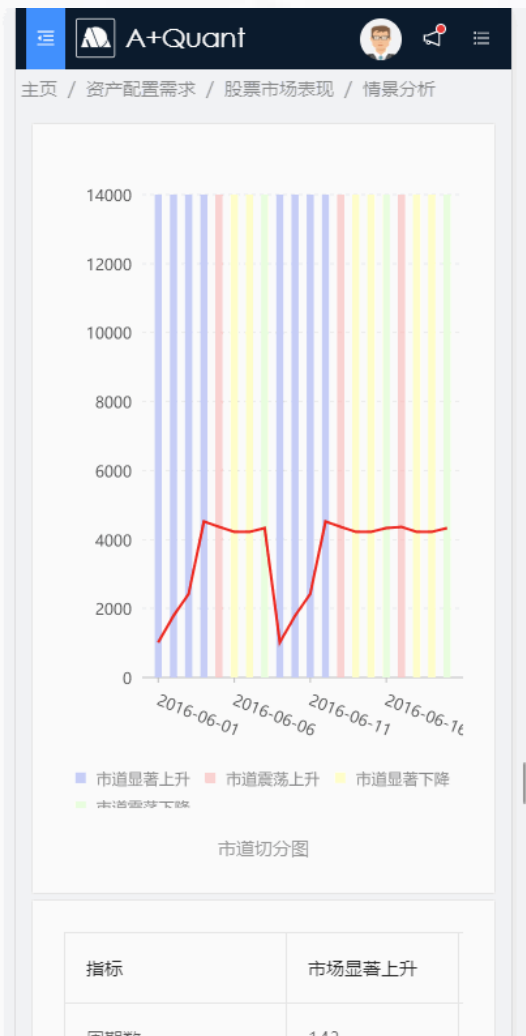
Mobile Friendly

Crafted UI & Responsive Design

UI

Architecture

Workflow



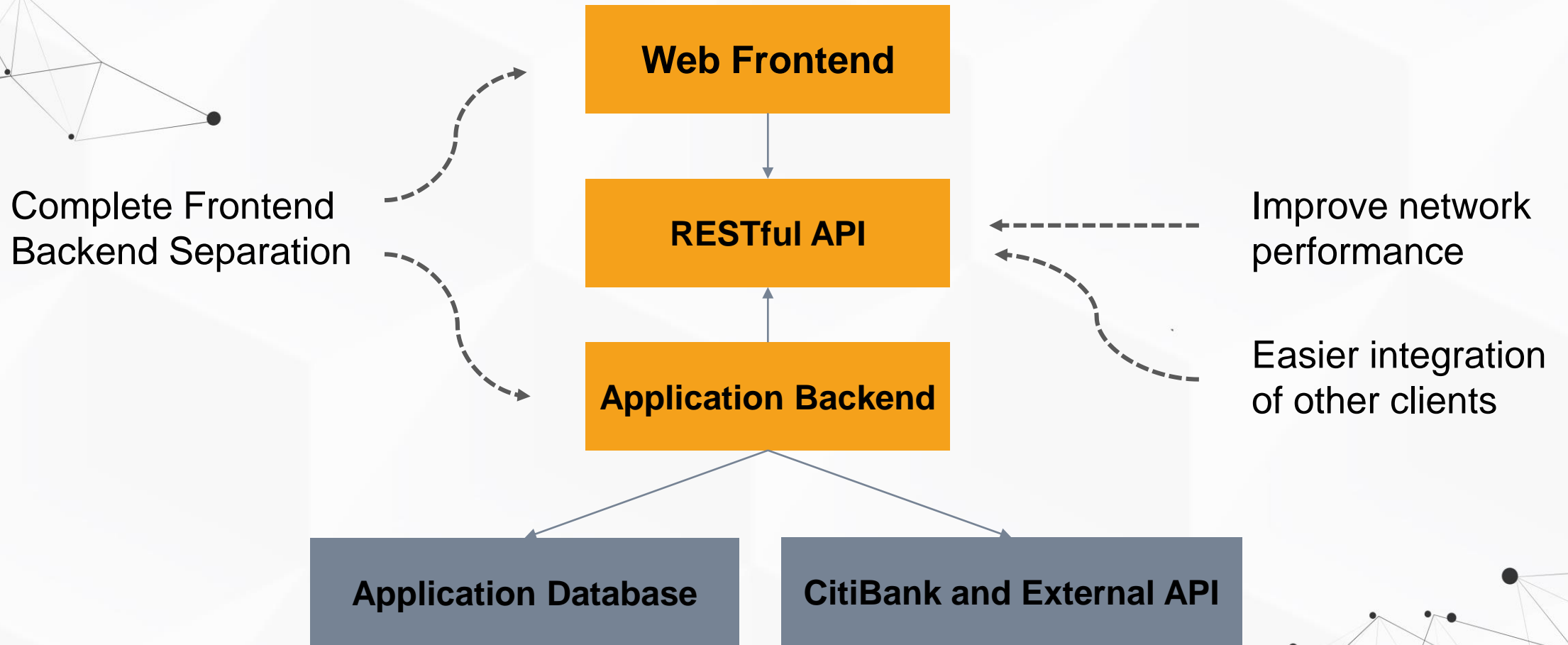
Responsive Design

Architecture

UI

Architecture

Workflow



Complete Frontend Backend Separation

RESTful API with Swagger

UI

Architecture

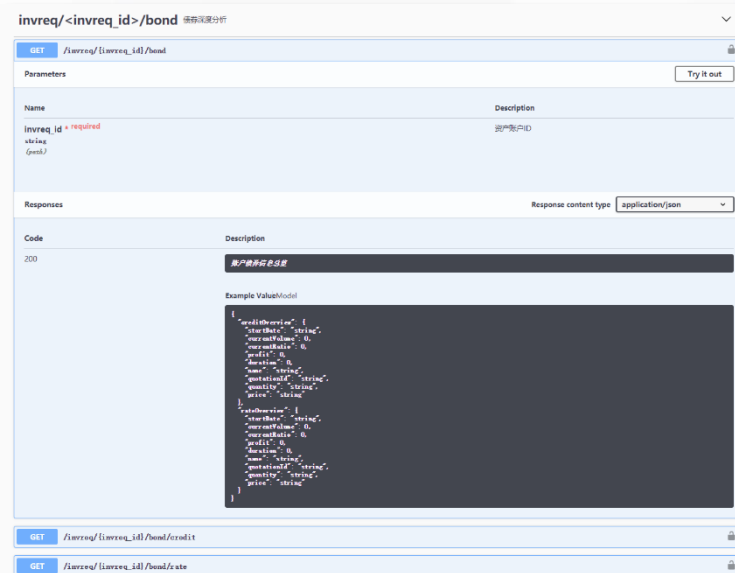
Workflow

Auto Generate

<http://118.25.55.247:5000/api/>

```
bond_overview_data = ns.model("债券总体数据", {
    'startDate': fields.String(description="初始日期. 格式yy-mm-dd"),
    'currentVolume': fields.Float(description="当前金额"),
    'currentRatio': fields.Float(description="当前债券占整个配置的百分比:百分数"),
    'profit': fields.Float(description="收益 ? 金额or百分数"), # Y
    'duration': fields.Float(description="久期"), # N
    'name': fields.String(description="债券标的名字"), # Y
    'quotationId': fields.String(description="债券标的ID"), # Y
    'quantity': fields.String(description="数量"), # Y
    'price': fields.String(description="单价"), # Y
})

@ns.route('/')
@ns.param("invreq_id", "资产账户ID")
class GetBondOverviewData(Resource):
    @ns.doc("得到账户债券总览信息数据")
    @ns.response(200, "账户债券信息总览", ns.model("两种债券的数据", {
        "creditOverview": fields.Nested(bond_overview_data, description="信用债"),
        "rateOverview": fields.Nested(bond_overview_data, description="利率债"),
    }))
    @login_require()
    def get(self, user: User, invreq_id: str):...
```



user 关于用户

user/info 关于用户信息

invreq 资产账户管理

invreq/<invreq_id>/stock 关于股票数据

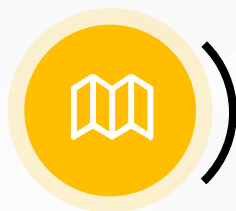
invreq/<invreq_id>/bond 债券深度分析

invreq/<invreq_id>/goods 关于商品市场数据

user/invpref 资产投资偏好管理

notification 通知管理

quotation 关于市场展示的



Write APIs as code



Auto generated doc based on code

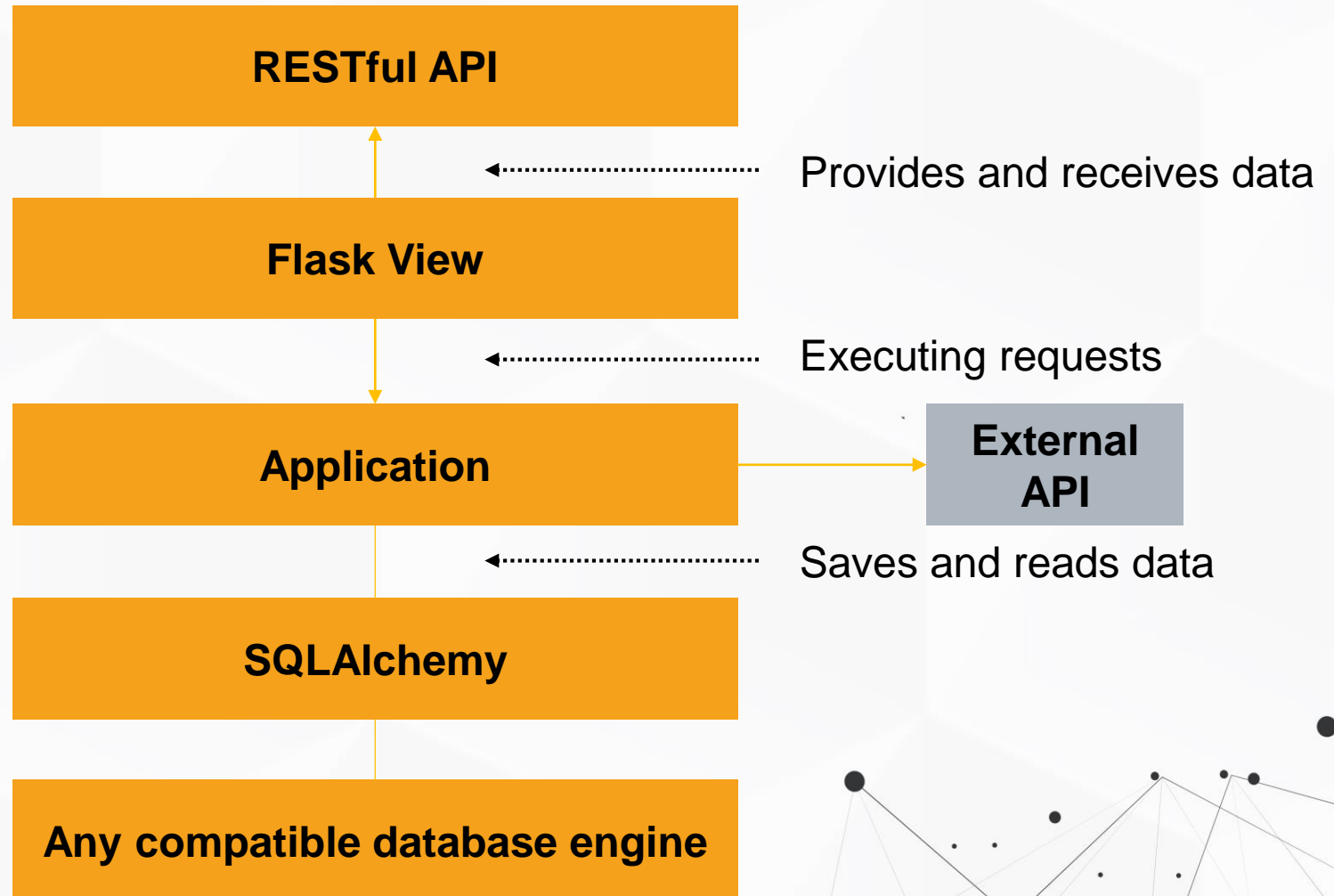


Always up to date

Backend Architecture

Layered Architecture

Each layer is specialized
Help development,
debugging and testing



Backend Architecture

UI

Architecture

Workflow

```
from flask import request
from flask_restplus import Resource, Namespace, fields
from decorator.RoleRequest import login_require

from model.user.User import User

ns = Namespace('user/info', description='关于用户信息')

user_profile = ns.model("用户信息", {
    "username": fields.String(description="用户名"),
    "email": fields.String(description="电子邮箱"),
    "registerDate": fields.DateTime(description="注册时间"),
    "avatarUrl": fields.String(description="头像地址")
})

@ns.route('/')
@ns.response(200, 'OK')
@ns.response(404, 'user not found')
@ns.response(403, 'access denied')
@ns.response(500, 'system error')
class User(Resource):

    @ns.doc("获得用户信息")
    @ns.response(200, "获得用户信息", user_profile)
    @login_require()
    def get(self, user: User): ...

    @ns.doc('修改')
    @ns.expect(user_profile)
    @ns.response(200, "修改成功")
    def put(self, user: User): ...
```

API definition with flask-restplus

Flask Web Framework

Light weight

Easy to use

Rich ecosystem

Backend Architecture

UI

Architecture

Workflow

Integration with ML tools

```
from sklearn.cluster import KMeans, DBSCAN
from sklearn.model_selection import train_test_split
from sklearn.metrics import classification_report
import numpy as np
from sklearn.preprocessing import StandardScaler
from sklearn.neighbors import LocalOutlierFactor
import pandas as pd
from sklearn.metrics import classification_report
from sklearn.externals import joblib

from factory import DaoFactory

# 训练一个kmeans模型
def train_kmeans():
    # read data
    people = pd.read_csv("data/train_kmeans.csv", header=None)
    kmeans = KMeans(n_clusters=5, random_state=0)
    # outlier detection
    clf = LocalOutlierFactor(n_neighbors=20, contamination=0.01)
    outlier_pre = clf.fit_predict(people)
    normal_people = people[outlier_pre == 1][:]

    # kmeans
    kmeans.fit(normal_people)
    kmeans_pre = kmeans.predict(people)

    # kmeans report
    target_names = ['class 1', 'class 2', 'class 3', 'class 4', 'class 5']
    y_true = [3] * 500 + [0] * 500 + [4] * 500 + [1] * 500 + [2] * 500
    print(classification_report(y_true, kmeans_pre, target_names=target_names))
    joblib.dump(kmeans, "data/kmeans_model.m")
    return kmeans
```



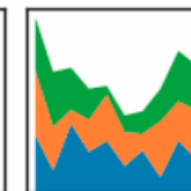
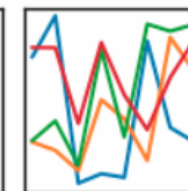
scikit-learn

Machine Learning in Python

- Simple and efficient tools for data mining and data analysis
- Accessible to everybody, and reusable in various contexts
- Built on NumPy, SciPy, and matplotlib
- Open source, commercially usable - BSD license

pandas

$$y_{it} = \beta' x_{it} + \mu_i + \epsilon_{it}$$



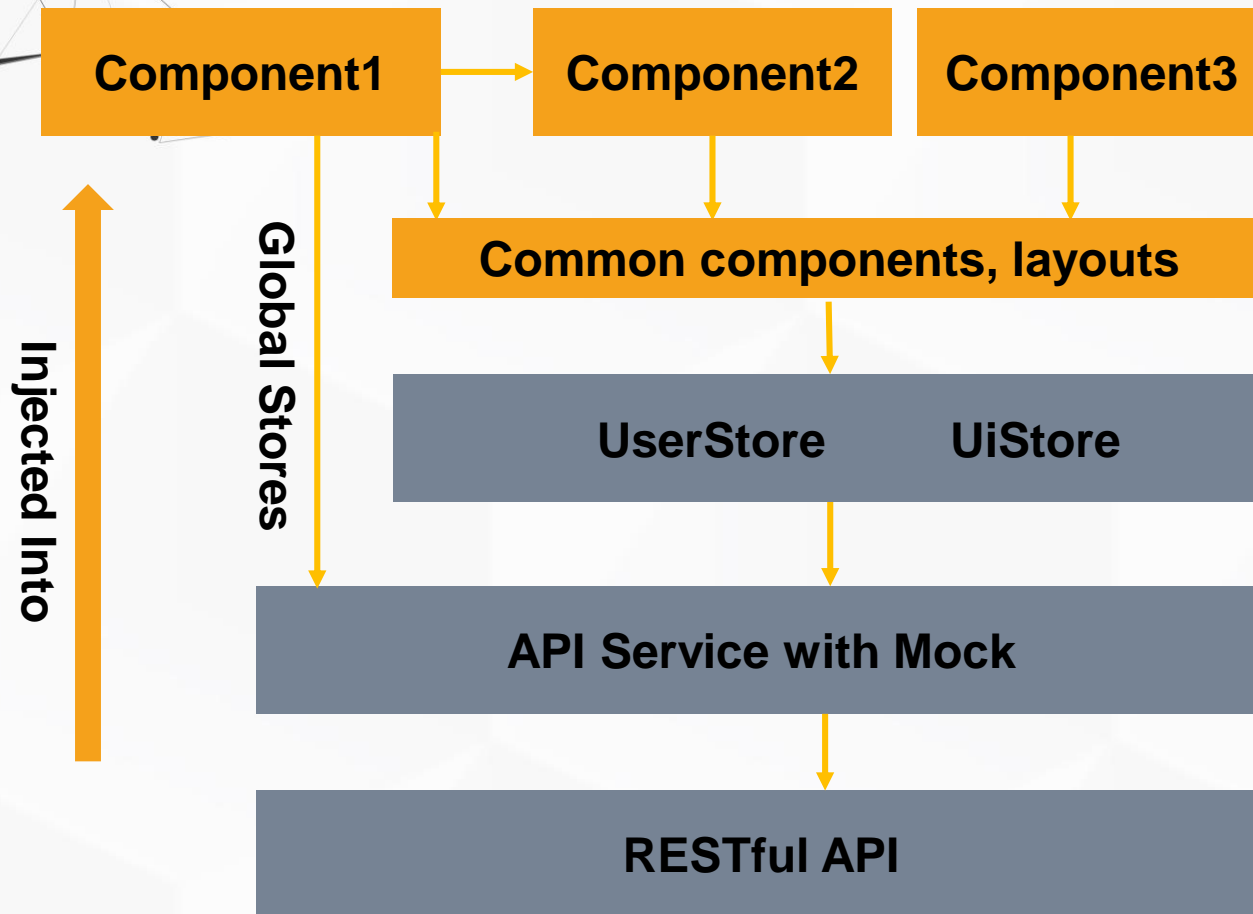
(And More)

Frontend Architecture

UI

Architecture

Workflow



Single Page Application

React stack

Most welcomed in the world

Large and evolving community

Code Quality Control

TypeScript with TSLint

Code Splitting

MobX state management

Dependency Injection

API Layer with Mock

Frontend Architecture

UI

Architecture

Workflow

```
interface Props {  
  data: Matching[];  
}
```

```
export class CurrentPosition extends React.Component<Props, {}> {
```

```
  render() {
```

```
    this.props.data[0].
```

```
    return (  
      <Card style={{
```

```
        <MatchingPage
```

```
      <MatchingPage
```

TypeScript

Write elegant code in elegant way
Code style check with TSLint

percentage Matching (MatchingList... number
quotaId Matching (MatchingList.t... string
quotaName Matching (MatchingList... string
totalValue Matching (MatchingList... number
type Matching (MatchingList.t... TranType

Frontend Architecture

UI

Architecture

Workflow

```
import { KnownRouteConfig, RouteType } from "../routing/RouteConfig";
import routeIndexPage from "../routing/RouteIndexPage";
import { FunctionLayout } from "../layouts/FunctionLayout";

const routes = [
  { type: RouteType.Async, path: "user", component: import("../UserPage") },
  { type: RouteType.Async, path: "help", component: import("../HelpPage") },
  { type: RouteType.Async, path: "invreq", component: import("../InvReqPage") },
  { type: RouteType.Async, path: "quotation", component: import("../QuotationPage") },
] as KnownRouteConfig[];
```

```
export default routeIndexPage(routes, FunctionLayout);
```

55.css	26.5 KiB	55, 6	[emitted]
55.86cc8.js	93.3 KiB	55, 6	[emitted]
56.css	95 KiB	56	[emitted]
vendors~main.86cc8.js	1.26 MiB	56	[emitted]
57.css	14.8 KiB	57	[emitted]
57.86cc8.js	69.5 KiB	57	[emitted]
58.css	28.3 KiB	58	[emitted]
58.86cc8.js	37.9 KiB	58	[emitted]
index.86cc8.js	2.99 KiB	59	[emitted]
logo.png	57.8 KiB		[emitted]
index.html	828 bytes		[emitted]

Code Splitting

50+ small chunks

Load on demand

Reduce unnecessary network traffic

Frontend Architecture

UI

Architecture

Workflow

```
@Injectable
export class NotificationStore {
  @observable.ref notifications: KnownNotification[] = [];

  @observable refreshing: boolean = false;
  @observable notificationDrawerShown: boolean = false;

  private refreshTimer: NodeJS.Timer;

  @action toggleNotificationDrawerShown = () => {...}

  @computed get count() {...}

  constructor(@Inject private notificationService: NotificationService) { }

  @action refresh = async () => {...}

  @action removeNotification = async (id: string) => {...}
```

MobX

Complex state management made easy

```
@observer
export class Header extends React.Component<Props, {}> {

  @Inject routerStore: RouterStore;
  @Inject navStore: NavStore;

  @action collapse = () => {
    this.navStore.sidebarCollapsed = !this.navStore.sidebarCollapsed;
  }

  to = (path: string) => {
    this.routerStore.push(path);
  }

  toHome = () => {
    this.routerStore.push("/");
  }
}
```

Dependency Injection

Loosely coupled, flexible and maintainable codebase

Frontend Architecture

UI

Architecture

Workflow

```
export default function(useMock: boolean) {  
  return [  
    {provide: UserService, useClass: useMock ? UserServiceMock : UserService},  
    {provide: HttpService, useClass: HttpService},  
    {provide: NotificationService, useClass: useMock ? NotificationServiceMock : NotificationService},  
    {provide: InvreqService, useClass: useMock ? InvreqServiceMock : InvreqService},  
    {provide: QuotationService, useClass: useMock ? QuotationServiceMock : QuotationService},  
    {provide: StockAnalysisService, useClass: useMock ? StockAnalysisServiceMock : StockAnalysisService},  
    {provide: BondAnalysisService, useClass: useMock ? BondAnalysisServiceMock : BondAnalysisService},  
    {provide: ProductAnalysisService, useClass: useMock ? ProductAnalysisServiceMock : ProductAnalysisService},  
  ] as Binding[];  
}
```

API Service layer:
use mock data during development
by just changing the value of one variable

Teamwork and Modern Workflow

UI

Architecture

Workflow

Git

842 commits

12 branches

0 releases

1 environment

16 contributors

MIT

Hierarchical branch and branch-based workflow

Development Stage	Branch
Development	Team member's own branch
Review & Test	Frontend or Backend
Integration test	Software
Deployment	Master

图谱

