Testing Environment:

The environment that was used for manual testing was a spreadsheet on Mac OSX computer. We also used a Windows OS computer to conduct the testing of inputs using our module to compare those results to our manually calculated results. A limitation is that we couldn’t justify running manual tests over a large input, as theoretically if it works for a small input, it should then work for a large input size.

Overview Of Test Data:

We used 10 trade inputs with parameters n =3, threshold = 0.0005.

We then used the same 10 inputs with parameters n =6, threshold is = 0.0005. Finally we used the same 10 inputs again with parameters n=3, threshold = 0.0009.

Testing Process:

The spreadsheet loaded with ten input trades. The Rt values were calculated in a extra column using an excel formula. Next the SMA values were calculated in a new column using the Rt column and an excel formula. The SMA column was then used to calculate the TSVt value in another column also using an excel formula. Finally we manually compared the TSVt value to our threshold to compute whether to buy or sell. We then saved this information into an output file. We used this process for each of the input data, firstly for 10 inputs, parameters n = 3, threshold = 0.0005, and concurrently ran it using our module and compared the two output files for any differences. This process was repeated for all three test input scenarios.