

1. Way-of-work
 - (1) Have fully understanding of the paper's section.
 - (2) Find if there any similar implementation on Github.
 - (3) Implement unit function needed for implementation via brute force algorithm, and verify some test cases' answers with hand-calculated answers.
 - (4) Implement unit function needed for implementation via more efficient algorithms, and verify test cases' answers with brute force algorithm answers.
 - (5) Integrate functions into a class and simplify code as much as possible.
 - (6) Add built-in exceptions for the class.
 - (7) Write Jupyter Notebook for demo.
2. Design choices
 - (1) Although the paper chose to ignore transaction costs and compounding effects, I decided to make them optional parameters of the functions.
 - (2) I chose to generate returns series based on date intervals rather than number of instances, because I think it will be more efficient to compare with real world data.
 - (3) I added a function which can let the user to dd custom stop-loss policies, in order to expand flexibility of the class.
3. Learnings.
 - (1) Analytical framework of stop-loss policies.
 - (2) Linking usage of Bokeh
4. UML Class Diagram

