QUANTOPIAN CONTEST

Juan Sebastian Peña Quintero

Base

```
Sebastian Peña (jspenaq)

Tutoriales basicos de Quantopian:
https://www.youtube.com/playlist?list=PLRFLF1OxMm_WUX97SE1HwQQIpkcWLVCvB
Pipeline:
https://www.quantopian.com/posts/introducing-the-pipeline-api
Ejemplo que cumple los requisitos del contest:
https://www.quantopian.com/lectures/example-long-short-equity-algorithm
"""
```

Initialize(), make_pipeline(), before_trading_start(), rebalance(), record_vars()

Pipeline & Constraints

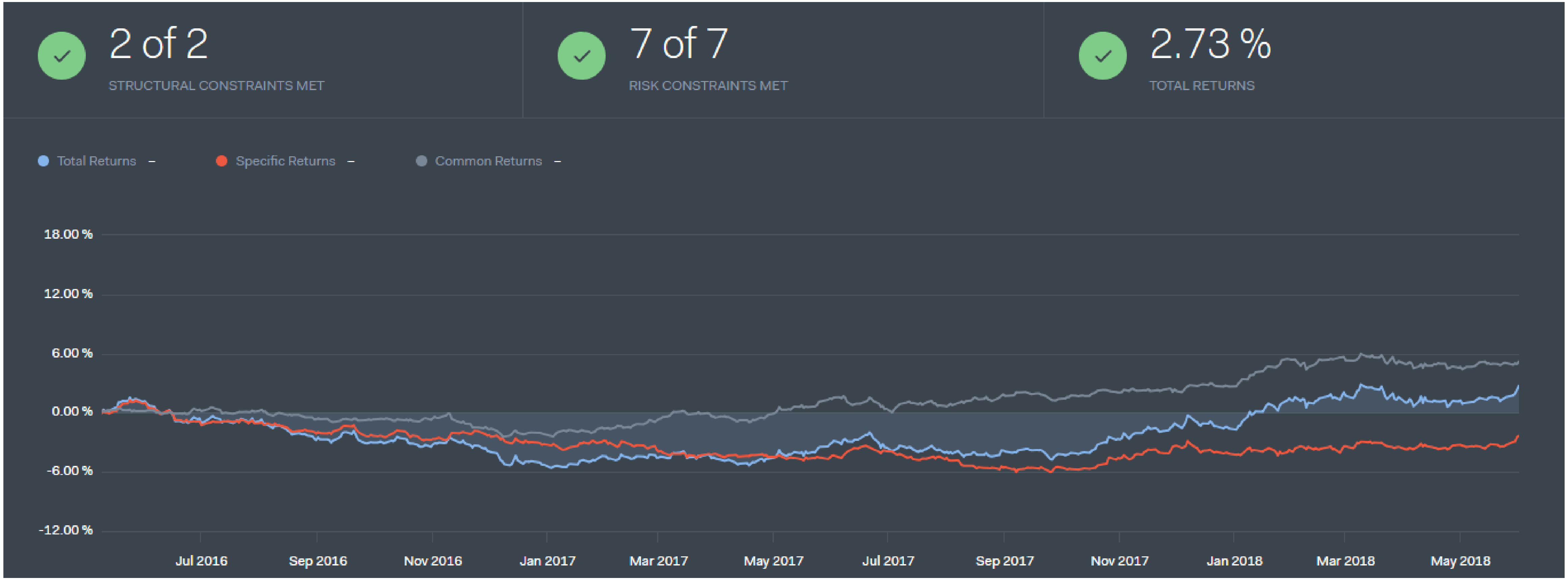
```python
def make_pipeline():
    universe = QTradableStocksUS()

    high = Latest(
            inputs=[USEquityPricing.high],
            mask = universe,
            )
    low = Latest(
            inputs=[USEquityPricing.low],
            mask = universe,
            )
    avg = (high - low)/2
    # Crear el pipeline
    pipe = Pipeline(
        columns={
            'high' : high,
            'low'  : low,
            'avg': avg,
        },
        screen=universe
    )
    return pipe
```

```python
# Constraint Parameters
MAX_GROSS_LEVERAGE = 1.0
TOTAL_POSITIONS = 600


MAX_SHORT_POSITION_SIZE = 2.0 / TOTAL_POSITIONS
MAX_LONG_POSITION_SIZE = 2.0 / TOTAL_POSITIONS
```

Backtest


2 of 2
STRUCTURAL CONSTRAINTS MET
7 of 7
RISK CONSTRAINTS MET
2.73 %
TOTAL RETURNS
Total Returns –
Specific Returns –
Common Returns –
18.00 %
12.00 %
6.00 %
0.00 %
-6.00 %
-12.00 %
Jul 2016
Sep 2016
Nov 2016
Jan 2017
Mar 2017
May 2017
Jul 2017
Sep 2017
Nov 2017
Jan 2018
Mar 2018
May 2018

Contest

8	Byzantium Crocodile	0.64	$15
9	Cream Robin	0.634	$10
10	Off-White Seal	0.632	$5
39	Orange Sloth (Me)	0.33	$0

● jspenaq-v3 0.33 (+0.08)

0.33

SCORE

Created at 2018-05-08 8:24:06 p