

Trading Journal

December 23, 2017

December 22nd

0.1 Summary

What I will accomplished today:

- Register for Coinbase
- Bought 99 dollars of Bitcoin
- Figure out the latency issue on putting in orders
- Register for GDAX

December 23rd

today's plans in broad strokes

1. read through rickyhan's blog and see what you can draft off of
2. start with coinbase account and API
3. figure out the relationship between bitcoin wallet, my bank account, and coinbase account

4. as a warmup exercise, learn how to backtest among different currencies on GDAX
5. part one is getting historical data
6. part two is getting a live feed of the data
7. part three is developing a workflow that makes sense to you
8. make appropriate plots in case you need a blog
9. figure out how to do the same thing with GDAX

End of day deliverables:

1. ~~decide on an exchange to trade from: GDAX~~
2. ~~decide on a database: timescaledb~~
3. install timescaledb on google engine and get a hello world running: but what does it look like?
4. all historical data for all crypto-coins on disk
5. figure out how to host the database, insert and remove items from the database
6. figure out how much it cost to host the database
7. a hello world thing should have

here are some setbacks:

1. do not have driver's license therefore cannot signup for GDAX
2. bittrex is down for new users

Here are some trade ideas:

1. download historical prices of all the assets traded on GDAX
2. correlation between bitcoin vs litecoin, ethereum, twitter feed
3. figure out if you buy assets at prices p and q , it is actually locked at those
4. figure out how frequently you can buy with bots
5. read about basic volatility strategies
6. get historical prices of all the assets
7. run some sort of correlation, how do you know if it's spurious?
8. run twitter feed correlation, figure out the in time between positive vs negative sentiment and think about when to place orders

Here are some interesting references:

1. how to move fund from coinbase to GDAX: <https://bitcoinexchangeguide.com/how-to-avoid-paying-coinbase-fees/>
2. hello crypto blog: <https://medium.com/@linda.xie/beginners-guide-series-on-cryptoassets-d897535d887>
3. ricky han's blog: <http://rickyhan.com/jekyll/update/2017/09/09/import-orderbook-from-exchanges.html> he seems knowledgeable enough based on conversation on discord
4. bitcoin arb: <https://github.com/butor/blackbird/blob/master/README.md>
5. command line trading bot: <https://github.com/carlos8f/zenbot>