

SimuMetrics

SimuMetrics is the simulation model used in backtesting and ML training. It allows you to step through the history and write code as if you were interacting with a real trading environment.

It has different extensions (e.g. technical indicators), but the simumetrics model mainly focuses on providing a unified interface for strategies and developers to work with.

It uses the API Adapter to provide its data. And logs the various metrics which we can review at a later point.

It tightly integrates technical indicators because those are quite commonly used in conjunction with the 'raw' environment.

Related Modules

Strategy uses **SimuMetrics** as an interface to the data and actions.

Backrunner uses **SimuMetrics** and **Strategy** to create an automated testing module

Gym uses **SimuMetrics** to create a virtual environment for ML models to work in.