10.30.2017

AM:

Markets jittery at open. Lots of positions changing hand. MT down 3% then started recovering.

Overall not a good position to add too much pos.

This week:

Need to cut 今世缘.

Positioning in financials are correct.

**Swing Thread Safety**

Yesterday there was a lot of problems with china hist GUI throwing errors. Reason is EDT is non thread safe. When you set graphChinaPnl.setMap(), loop that is currently executing inside paintComponent will now use the new map instead of the old map. Because the new map might be empty, it will throw errors.

The way to resolve this is put all graph related instance methods in Swingutilities invokelater. If used, setMap will be lined up after paintComponent is done, which will ensure that new map doesn’t meddle with paintComponent of previous map.

Compute inputs with completablefutures, once the futures complete, use the graph.setMap(result) in swingutilities invokelater.

看了一些简历，比同龄人年轻做某事是很重要的。技术高也是很重要。当年的一个错误就是选择继续学习，没有选择立即工作。实际经验重要的多，在工作当中也很重视你的实际工作年份，因为这意味着实际积累。注意一些或早或晚都要发生的事情，当年或早或晚都要工作，没有必要在学校里拖着，浪费时间。

盘后：

茅台经过两天大涨，吸引了很多的媒体负面关注和眼红的投资者，也吸引了很多游资。今天吐回昨天一半的涨幅，vol也远大于平均水平。现在先不加仓，看看sharpe的变动情况。

闷声发大财是投资界的真理。当市场都在谈论某股的时候，就出问题了。比特币，港股都是这样，一旦上新闻，就是调整的开始（不一定是终结）。

周一市场走弱，收巨大的下影线，需要继续观察是否能继续破新高。

美的+2，华大基因+8，海康威视+2。今天对pos伤害最大的就是moutai。(kiyodo 150%)

最大仓位是波动性和sharpe的function。现在波动性越来越大，意味着sharpe走低，不能加仓是肯定，可能还需要减仓。

Tuesday, October 31, 2017

Ranking wtd sharpe.

华大基因 2.09

发达碳素 1.21

海康 1.03

Worst wtd sharpe is moutai @ -1.6

Hold off on all purchases. Still in sell off mode.

1. Graph Mon not working properly.

Meanwhile, sort out logic for china graph monitor.

Only pos is working at the moment. Other functions buggy.

For pos: should be able to rank by Ytd Sharpe, wtd sharpe, today sharpe. “WHAT” should be set to stock when type = pos.

For sharp:

When sharpe is pressed, index shows stock.

2.

Want sole exclusive right of big graph when in need (other functions cannot update big graph when used by graph mon)

3. Migration to 5 minute bars.

1 week of history is better than 3 days, with trade times etc.

Can be 5 minute graphs, but longer than 3 days which is currently in place.

Massively migrate to 5 min bars. More efficient. Faster to save and load.

Should be able to choose days display types for graph mon.

XU 5-min wtd data can be included here.

4.

1 min bars (this is for that day only)

5 min bars (for wtd)

5.

Hibernate saves