The Journal of Open Source Software

An open source, extensible framework for comparison to quantitative finance techniques

Alasdair G. Macindoe[1] **and Ognjen Arandjelović**[1]

1 Lecturer, School of Computer Science, University of St Andrews

DOI: 10.21105/joss.00952

Software

- Review
- Repository
- Archive

Submitted: 16 September 2018
Published: 17 September 2018

Summary

Quantitative finance is a growing field. Here we have created a truly extensible, language-agonstic framework for compairing different quantitative strategies for selecting equities into a portfolio. This allows for multiple techniques to be compared in a standardised manner with easy swapping of components to allow infinite experimentation.

Acknowledgements

This could not have been accomplished without the help of my project supervisior, Ognjen Arandjelović.

Installation

GCC 8 or above is necessary. See README.md.

References