1. Use get\_logs.go to grab the latest log archives
2. Run process\_logs.py to process the log archives into csvs
3. Load data into memory, split into train and validation sets
   1. Save into pkls
   2. Generate and save graphs
      1. Tick prices over time
      2. Tick prices change over time
      3. Tick prices change PDF with mean and std
         1. Far zoom and close zoom
4. Grid search over training set
   1. Mirror training set so that baseline return is 0
   2. For each parameter combination run simulation
5. Separate out runs with positive returns, sort by highest Sharpe ratio
   1. Scatterplot returns vs volatility and draw Pareto curve
6. Use mode to select parameters over runs with the 10 highest Sharpe ratios
7. Evaluate performance on validation set
   1. Shouldn’t be too much different than training
8. Test parameter stability and graph results on training and validation sets
   1. Performance should be stable over small perturbations in the parameters
9. Evaluate performance of new parameters using the full backtest exchange mechanism running on test and validation set and test parameter stability