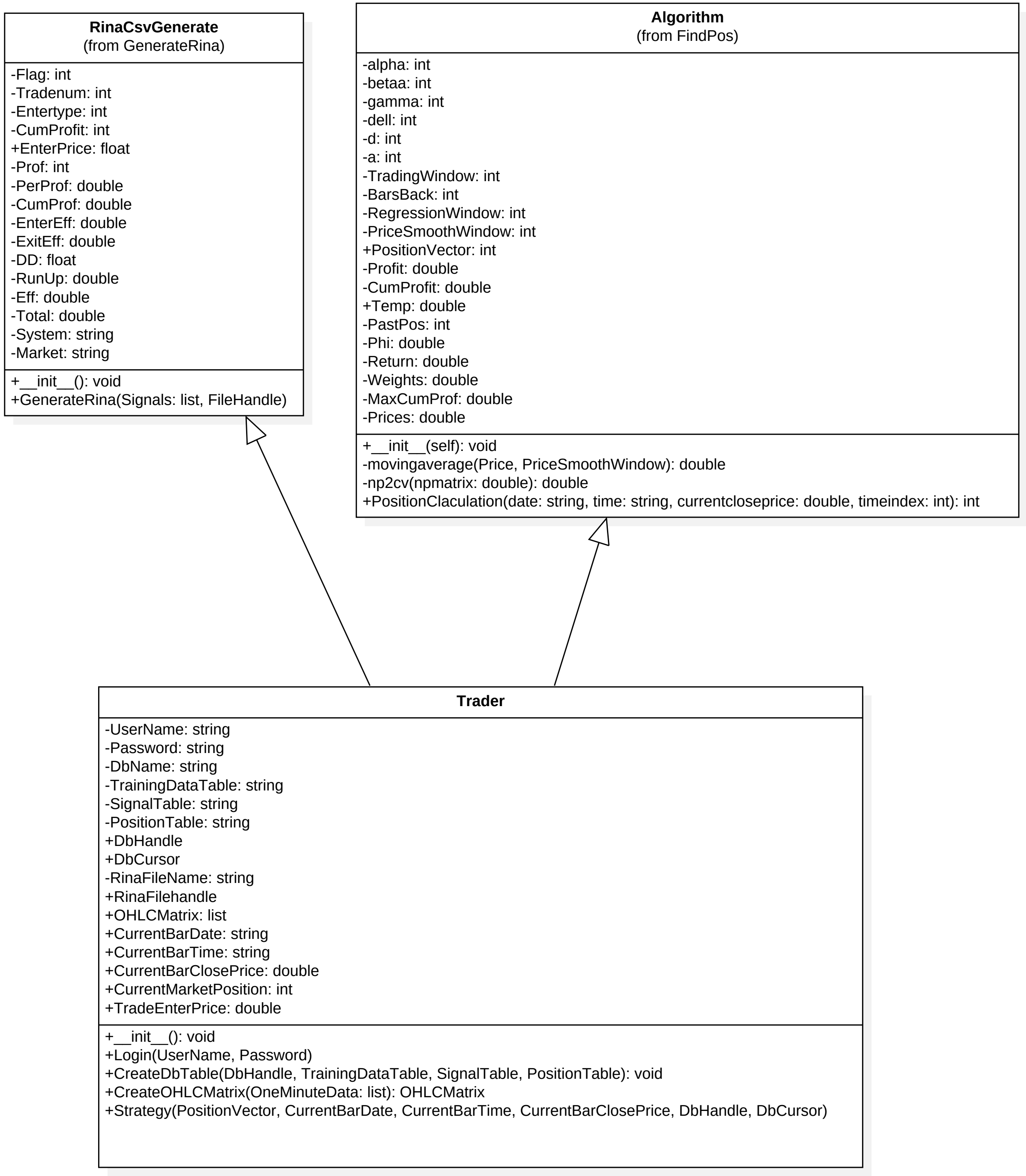
Model::Main


RinaCsvGenerate
(from GenerateRina)
-Flag: int
-Tradenum: int
-Entertype: int
-CumProfit: int
+EnterPrice: float
-Prof: int
-PerProf: double
-CumProf: double
-EnterEff: double
-ExitEff: double
-DD: float
-RunUp: double
-Eff: double
-Total: double
-System: string
-Market: string
+__init__(): void
+GenerateRina(Signals: list, FileHandle)
Algorithm
(from FindPos)
-alpha: int
-betaa: int
-gamma: int
-dell: int
-d: int
-a: int
-TradingWindow: int
-BarsBack: int
-RegressionWindow: int
-PriceSmoothWindow: int
+PositionVector: int
-Profit: double
-CumProfit: double
+Temp: double
-PastPos: int
-Phi: double
-Return: double
-Weights: double
-MaxCumProf: double
-Prices: double
+__init__(self): void
-movingaverage(Price, PriceSmoothWindow): double
-np2cv(npmatrix: double): double
+PositionClaculation(date: string, time: string, currentcloseprice: double, timeindex: int): int
Trader
-UserName: string
-Password: string
-DbName: string
-TrainingDataTable: string
-SignalTable: string
-PositionTable: string
+DbHandle
+DbCursor
-RinaFileName: string
+RinaFilehandle
+OHLCMatrix: list
+CurrentBarDate: string
+CurrentBarTime: string
+CurrentBarClosePrice: double
+CurrentMarketPosition: int
+TradeEnterPrice: double
+__init__(): void
+Login(UserName, Password)
+CreateDbTable(DbHandle, TrainingDataTable, SignalTable, PositionTable): void
+CreateOHLCMatrix(OneMinuteData: list): OHLCMatrix
+Strategy(PositionVector, CurrentBarDate, CurrentBarTime, CurrentBarClosePrice, DbHandle, DbCursor)

Model::FindPos::ClassDiagram1

Algorithm

-alpha: int
-betaa: int
-gamma: int
-dell: int
-d: int
-a: int
-TradingWindow: int
-BarsBack: int
-RegressionWindow: int
-PriceSmoothWindow: int
+PositionVector: int
-Profit: double
-CumProfit: double
+Temp: double
-PastPos: int
-Phi: double
-Return: double
-Weights: double
-MaxCumProf: double
-Prices: double

+__init__(self): void
-movingaverage(Price, PriceSmoothWindow): double
-np2cv(npmatrix: double): double
+PositionClaculation(date: string, time: string, currentcloseprice: double, timeindex: int): int

Model::GenerateRina::ClassDiagram1

RinaCsvGenerate

-Flag: int
-Tradenum: int
-Entertype: int
-CumProfit: int
+EnterPrice: float
-Prof: int
-PerProf: double
-CumProf: double
-EnterEff: double
-ExitEff: double
-DD: float
-RunUp: double
-Eff: double
-Total: double
-System: string
-Market: string

+__init__(): void
+GenerateRina(Signals: list, FileHandle)