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

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)