PyAlpha: Interim Report

Tejaswi KC Raj Krishnan 140010020 140010007

Indian Institute of Technology, Bombay

October 19, 2016

Tasks

- Build a python module to handle the purchase and sale of stocks as per current prices on the share markets (Complete)
- Build a module to compute the quality of various alphas (weights for various stocks)

Source Code

- Hosted at https://github.com/raj-krishnan/PyAlpha
- Continuous Integration using Travis
- Coverage Testing using coveralls

Dependencies

- pandas
- peewee
- ystockquote

Installation

- git clone https://github.com/raj-krishnan/PyAlpha.git
- cd PyAlpha
- pip install -r requirements.txt
- nosetests

Plan for final submission

- Complete specification 2 (module for Alpha testing)
- Provide complete documentation using sphinx

Questions