

Notes from the Nano Degree

2020

Projects & Collaborations

Notes from the Nano degree AI for trading.

12 September 2020

- Survivor bias
 - Fundamental information
 - Technical Indicators: Rolling Average, threshold from volatility.
 - Compute the mean and std (Bollinger bands). Use 2 standard deviation as a thumb rule.
 - How profitable a strategy - backtesting.
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Random day

The (very fast) OCaml to Javascript compiler described in [1]¹ takes the unusual approach of compiling OCaml *bytecode* to Javascript, rather than performing a source-to-source translation.

¹http://ocsigen.org/js_of_ocaml/

References

- [1] Jérôme Vouillon and Vincent Balat. From bytecode to javascript: the js_of_ocaml compiler. *Software: Practice and Experience*, 2013.