

CrypTrader: Distributed system for algorithmic trading

Michal Hornický

TODO TODO TODO
Image Image Image

Abstract

What is the problem? What is the topic?, the aim of this paper? Lorem ipsum dolor sit amet, consectetur adipiscing elit. Fusce ullamcorper suscipit euismod. Mauris sed lectus non massa molestie congue. In hac habitasse platea dictumst. How is the problem solved, the aim achieved (methodology)? Lorem ipsum dolor sit amet, consectetur adipiscing elit. Fusce ullamcorper suscipit euismod. Mauris sed lectus non massa molestie congue. In hac habitasse platea dictumst. Curabitur massa neque, commodo posuere fringilla ut, cursus at dui. Nulla quis purus a justo pellentesque. What are the specific results? How well is the problem solved? Lorem ipsum dolor sit amet, consectetur adipiscing elit. Fusce ullamcorper suscipit euismod. Mauris sed lectus non massa molestie congue. In hac habitasse platea dictumst. So what? How useful is this to Science and to the reader? Lorem ipsum dolor sit amet, consectetur adipiscing elit. Fusce ullamcorper suscipit euismod.

Keywords: Keyword1 — Keyword2 — Keyword3

Supplementary Material: [Demonstration Video](#) — [Downloadable Code](#)

*xhorni14@fit.vutbr.cz, Faculty of Information Technology, Brno University of Technology

1. Introduction

[Motivation] What is the raison d'être of your project? Why should anyone care? No general meaningless claims. Make bulletproof arguments for the importance of your work. Lorem ipsum dolor sit amet, consectetur adipiscing elit. Integer sit amet neque vel mi sodales interdum nec a mi. Aliquam eget turpis venenatis, tincidunt purus eget, euismod neque. Nulla et porta tortor, id lobortis turpis. Sed scelerisque sem eget ante interdum, vel volutpat arcu volutpat.

[Problem definition] What exactly are you solving? What is the core and what is a bonus? What parameters should a proper solution of the problem have? Define the problem precisely and state how its solution should be evaluated. Lorem ipsum dolor sit

amet, consectetur adipiscing elit. Pellentesque non arcu quis nunc efficitur vestibulum. Integer gravida neque suscipit diam porta aliquet. Maecenas porttitor libero ut turpis porttitor, auctor porta ligula rhoncus. Etiam a turpis blandit, eleifend dolor eget, egestas ligula. Nullam sollicitudin pulvinar mi sit amet interdum. Etiam in ultrices ante. Suspendisse potenti. Duis vel nisi eget tellus volutpat tempor. Etiam laoreet magna elit, et sollicitudin lectus tempor sit. Maecenas porttitor libero ut turpis porttitor, auctor porta ligula rhoncus. Etiam a turpis blandit, eleifend dolor eget, egestas ligula.

[Existing solutions] Discuss existing solutions, be fair in identifying their strengths and weaknesses. Cite important works from the field of your topic. Try to

31 define well what is the *state of the art*. You can in-
 32 clude a Section 2 titled “Background” or “Previous
 33 Works” and have the details there and make this para-
 34 graph short. Or, you can enlarge this paragraph to a
 35 whole page. In many scientific papers, *this* is the most
 36 valuable part if it is written properly. Lorem ipsum
 37 dolor sit amet, consectetur adipiscing elit. Praesent
 38 congue enim eu eros dictum sagittis. Aliquam ligula
 39 arcu, gravida at augue et, aliquet condimentum nulla.
 40 Morbi a lectus arcu. Nam ac commodo nisi, a accum-
 41 san nunc. Nam sed ante vel nulla elementum lobortis.
 42 Aliquam sed laoreet risus. Etiam ipsum odio, gravida
 43 eget sapien dictum, eleifend aliquet ex. Duis dapibus
 44 vitae enim vitae bibendum. Phasellus eget pulvinar
 45 massa. Mauris ornare urna. Maecenas porttitor libero
 46 ut turpis porttitor, auctor porta ligula rhoncus. Etiam a
 47 turpis blandit, eleifend dolor eget, egestas ligula. Nul-
 48 lam sollicitudin pulvinar mi sit amet interdum. Etiam
 49 in ultrices ante. Suspendisse potenti. Duis vel nisi eget
 50 tellus volutpat tempor. Suspendisse potenti. Duis vel
 51 nisi eget tellus volutpat tempor.

52 **[Our solution]** Make a quick outline of your ap-
 53 proach – pitch your solution. The solution will be
 54 described in detail later, but give the reader a very
 55 quick overview now. Lorem ipsum dolor sit amet, con-
 56 sectetur adipiscing elit. Morbi laoreet risus a egestas
 57 imperdiet. Ut egestas nibh non fermentum vestibulum.
 58 Nullam quis eleifend ex, sed maximus nisl. Mauris
 59 maximus non dolor id tristique. Nunc pulvinar congue
 60 gravida. Nullam lobortis viverra leo sed commodo.
 61 Nulla in elit congue, ullamcorper metus non, eleifend
 62 risus. Vivamus porttitor, ex nec porttitor pretium,
 63 libero turpis ultrices dui, eu efficitur ante ipsum vel
 64 justo. Vivamus nec nulla nisi. Aenean quis mauris
 65 vitae metus gravida congue.

66 **[Contributions]** Sell your solution. Pinpoint your
 67 achievements. Be fair and objective. Lorem ipsum
 68 dolor sit amet, consectetur adipiscing elit. Integer sit
 69 amet neque vel mi sodales interdum nec a mi. Aliquam
 70 eget turpis venenatis, tincidunt purus eget, euismod
 71 neque. Nulla et porta tortor, id lobortis turpis. Sed
 72 scelerisque sem eget ante interdum, vel volutpat arcu
 73 volutpat. Aliquam cursus, dolor a luctus.

74 2. How To Use This Template


75 Here will go several sections describing **your work**.
 76 From theoretical background (Section 2), through your
 77 own methodology (Section 3), experiments and imple-
 78 mentation (Section 4 and possibly 5), to conclusions
 79 (Section 6). Instead of such technical content, here
 80 in this template we give a few hints how to write the
 81 paper.



Figure 1. Good writing is bad writing that was rewritten several times. Don’t worry, start somewhere.

Here is a list of actions to do first when you want
 to write an Excel@FIT paper:

1. Download all the template files (Sec. 2.1) into a
 directory. Maybe setup a GIT sync for backup,
 sharing, and for use from multiple computers.
2. Rename *2019-ExcelFIT-ShortName.tex* – replace
 ShortName with something that identifies your
 work and is short enough. For example: *Vehicle-*
Boxes, *VanishingPoints*, *FastShadows*, *NewPro-*
beTesting, *CheapDynamicDNS*, ... This ensures
 that the filename already gives a hint what is in
 there (*mypaper.pdf* is really stupid).
3. Decide the language of your paper. English is
 recommended, as it is the language of science
 and technology. However, if you want to write
 in Czech or Slovak, you may. Use the correct
 option to the `\documentclass` command – the
 very first line of the template. The option may
 be either `[czech]` or `[slovak]`.
4. Insert meta information: **your name, e-mail,**
paper title. Make sure the year in the top right
 corner of the document is correct. Do not hes-
 itate to use `ěščřžýáíé` in your name – the \LaTeX
 template is configured to eat UTF8 Unicode.
5. Insert teaser images (“image abstract”). Use
 as many `\TeaserImage` commands as suitable
 – three or four will usually be fine for a one-
 line teaser. If you absolutely don’t have any
 image showing your work (what kind of work
 could that be, anyway?!), remove the `\Teaser`
 command.
6. Insert references to supplementary material. That
 will typically be clickable links to a youtube /
 vimeo video and to downloadable code, hyper-
 link to an online demo, or a github repo. If you

117	have anything else relevant, put it in. If there is	images/keep-calm.png You don't need this file; it	162
118	no supplementary material (really?!), remove or	is only used in this template to show how to	163
119	comment out the <code>\Supplementary</code> command.	include a <code>.png</code> file (Figure 1).	164
120	7. Keep calm and start writing (Figure 1). Some		
121	suggestions how to do this are in Section 3.		
122	8. When your paper is accepted to Excel@FIT, un-		
123	comment <code>\ExcelFinalCopy</code> at the beginning of		
124	this file. The line numbers will disappear from		
125	the sides of the text and your paper is ready for		
126	final publication.		
127	Jean-Luc Lebrun [?] offers excellent recommen-		
128	dations for the canonical sections of scientific/techni-		
129	cal papers. That is why Abstract, Introduction, and		
130	Conclusions in this template are already structured		
131	(remove the [Bold labels] in the Introduction and Con-		
132	clusions, they are there just for your information and		
133	should not remain in the paper). This structure is no		
134	more than a recommendation, but divert from it only		
135	in cases when you exactly know what you are doing.		
136	The “phony” texts (typeset in gray color) roughly in-		
137	dicate the lengths of individual parts of these sections.		
138	Replace them with reasonable amounts of text.		
139	2.1 What Files are Here and Why		
140	The template package for Excel@FIT papers contains		
141	these files:		
142	2019-ExcelFIT-ShortName.tex This is the template		
143	for the main \LaTeX file – this is your paper. Do		
144	yourself a favor and replace <i>ShortName</i> in the		
145	filename with something meaningful.		
146	2019-ExcelFIT-ShortName-bib.bib You can delete		
147	the contents of this file completely and start		
148	adding BibTeX references. It is much easier		
149	to use a small editing tool (Section 4, JabRef)		
150	than to format <code>.bib</code> file manually. Rename the		
151	file so that <i>ShortName</i> is consistent with the pre-		
152	vious file (and update the filename in the <code>.tex</code>		
153	file).		
154	ExcelAtFIT.cls \LaTeX class file based on the <i>Stylish</i>		
155	<i>Article</i> ¹ document class. Do not modify this file.		
156	ExcelAtFIT-logo.pdf This is the logo on the title page.		
157	VUT-FIT-logo.pdf Another logo on the title page.		
158	images/placeholder.pdf Placeholder image; include		
159	it, scale it as needed, then replace it with real		
160	content.		
161			
		3. How To Write the Paper — A Few Hints	165
	A reasonable way to start writing is sketching the ab-		166
	stract [?]. Writing the abstract helps focus on what		167
	is important in the paper, what is the contribution, the		168
	meaning for the community. This exercise might take		169
	some 20 minutes and it pays back by clearing the key		170
	points of the text. In 99 % cases it is very reasonable		171
	to stick to the abstract structure [?] which is provided		172
	in this template.		173
	Once you have the abstract, it should be very clear		174
	what is the message of the paper, what is the newly		175
	introduced knowledge, what are the proofs of its contri-		176
	bution, etc. This is the right time to start constructing		177
	the <i>skeleton</i> of the paper: it's comics edition [?]. This		178
	thing is composed of mainly four items:		179
	1. Sections and subsections.		180
	2. Figures and tables. At this phase, knowing		181
	that “once there will be a figure about this and		182
	that” is just fine. That is why we have the <i>place-</i>		183
	<i>holder.pdf</i> image – see Figure 2. If this totally		184
	generic image can be replaced by some tempo-		185
	rary image which still needs more work, but		186
	which is closer to the target version, go ahead.		187
	A hand-drawing photographed by a cellphone is		188
	perfect at this stage.		189
	3. Todo's. In the early comics version, every sec-		190
	tion is filled by one or more <code>\todo</code> commands		191
	and nothing else. A todo in the text might look		192
	like: [[you should do something]] . Unlike some		193
	elaborated todo packages, this simple solution		194
	(defined in the template) does not break the page		195
	formatting and it is perfectly sufficient.		196
	4. Phony placeholder texts. These help you esti-		197
	mate the proportions of individual sections and		198
	subsections and to better aim at the correct paper		199
	length. Use <code>\blind{3}</code> to get three paragraphs		200
	of beautiful grey phony text.		201
	One hour is usually enough for creating a nice comics		202
	edition of the paper. No reason to wait, make a copy		203
	of the template and start butchering it.		204
	Having the comics edition usually lubricates the		205
	whole writing process. Now, the paper contains 20 or		206
	so todo's – why not take the easiest one of them and		207
	replace it with a few lines of text within 15 minutes or		208
	even less. Writing is no more a scary complex work.		209

¹<http://www.latextemplates.com/template/stylish-article>

210	3.1 Images and Tables													
211	Visuals (figures, tables, good equations, section head-													
212	ings) make the skeleton of a properly written paper.													
213	A time-stressed reader should be able to get the idea													
214	from only browsing them. Therefore:													
215	1. Make them perfect. Cheap and ugly images –													
216	cheap and ugly paper. Imperfect or shorter text –													
217	who cares?													
218	2. Make them self-contained. Be not afraid to													
219	have a ten-lines-long caption under an image.													
220	The image plus its caption must make perfect													
221	sense by themselves, without reading the text.													
222	3. Make them many. EVERY technical idea is													
223	better explained by an image. Two images per													
224	page are a moderate start.													
225	L^AT_EX lets you easily insert both vector and raster													
226	graphics. It is reasonable to use three formats:													
227	.pdf Perfect for vector graphics. All graphs must be													
228	in vector and therefore in .pdf. Gnuplot, pyplot,													
229	Matlab – they all produce vector graphs in .pdf													
230	easily. Diagrams, system structures, sketches													
231	– all vector graphics. It’s 2019, not 1980 any-													
232	more. . .													
233	.jpg Suitable for photos. Never for plots or screen-													
234	shots.													
235	.png Good for precise raster graphics. Screenshots,													
236	raster plots, raster outputs of programs. Not for													
237	diagrams and plots – unless it is a one-in-ten-													
238	years exception.													
239	Caption of a table goes before the table (e.g. Table 1),													
240	just the opposite way than with figures. There is no													
241	logic behind, that’s just how it is.													
242	3.2 Sections and Subsections													
243	It is usually wrong to have subsections in the Introduc-													
244	tion; it is always wrong to have them in Conclusions.													
245	In this kind of paper, it is very likely to be wrong to													
246	have any subsubsections.													
247	Section headings are the skeleton of the paper –													
248	make them accurate and descriptive. One-word sec-													
249	tion titles (apart from Introduction and Conclusions)													
250	are typically wrong, because they are not descriptive.													
251	“Proposed Method for Running X by Using Y” is bet-													
252	ter than “The Method”. “Implemented Application													
253	for PQR Communication” is better than “Application”.													
254	The outline of all section titles should contain all the													
255	keywords relevant for the work. Just by seeing them,													
256	the reader should be able to tell precisely the topic													
257	of the paper. If not, the section headers are wrong													
258	(usually too short and generic).													
	3.3 Keywords	259												
	Keywords are specified at the top of the document.	260												
	1. When making the list of keywords, ask yourself	261												
	this: “What should one write to google, so that	262												
	the right answer would be my paper?”	263												
	2. Very generic terms (“IT”, “Graphics”, “Hard-	264												
	ware”) are useless. Narrow terms are fine (“Ma-	265												
	trix Code Recognition”, “Appearance-Based Ve-	266												
	hicle Segmentation”, . . .)	267												
	4. Some Useful Tools	268												
	This list is not a list and it is by no means complete. If	269												
	you prefer other tools – cool, stick with them. If you	270												
	are just beginning, consider these.	271												
	Overleaf Online L ^A T _E X editing – if you don’t want to	272												
	install and learn many tools, Overleaf is a great	273												
	solution: works online and allows sharing your	274												
	text with your supervisor. Unless there are very	275												
	good reasons for not doing so, stick to Overleaf.	276												
	MikTeX Problem-free L ^A T _E X for Windows; a distribu-	277												
	tion with perfect automation of package down-	278												
	load. Single setup, no more worries.	279												
	TeXstudio Portable and opensource GUI for L ^A T _E X	280												
	writing. Ctrl+click jumps from pdf to latex and	281												
	back. Integrated spellchecker, syntax highlight-	282												
	ing, multifile projects, etc. First, install Mik-	283												
	TeX, then TeXstudio. Ten minutes and you are	284												
	a L ^A T _E X master.	285												
	JabRef Nice and simple Java program for managing	286												
	.bib files with references. Not much to learn –	287												
	one window, a straightforward form for editing	288												
	the entries.	289												
	InkScape Opensource and portable editor of vector	290												
	files (SVG and – conveniently – PDF). The	291												
	proper tool for making great drawings for pa-	292												
	pers – not the easiest to learn, though.	293												
	GIT Great for team collaboration on L ^A T _E X projects,	294												
	but also helpful to a single author – for version-	295												
	ing, backup, multi-computer, . . .	296												
	5. Frequently Used L^AT_EX Fragments	297												
	Here goes an example of a table:													
	Table 1. Table of Grades													
	<table> <tr> <th colspan="3">Name</th></tr> <tr> <th>First name</th><th>Last Name</th><th>Grade</th></tr> <tr> <td>John</td><td>Doe</td><td>7.5</td></tr> <tr> <td>Richard</td><td>Miles</td><td>2</td></tr> </table>	Name			First name	Last Name	Grade	John	Doe	7.5	Richard	Miles	2	
Name														
First name	Last Name	Grade												
John	Doe	7.5												
Richard	Miles	2												
		298												

Figure 2 shows a wide figure, Figure 1 is a single-column figure with width specified relatively to the column. Some mathematics $\cos \pi = -1$ and α in the text².

Now, this is an equation:

$$\cos^3 \theta = \frac{1}{4} \cos \theta + \frac{3}{4} \cos 3\theta \quad (1)$$

and here is a bunch of equations aligned horizontally:

$$3x = 6y + 12 \quad (2)$$

$$x = 2y + 4 \quad (3)$$

In programming, longer and more descriptive identifiers are better:

```
volume = width * height * length
if volume > volume_max:
    print "That's too much material!"
```

but the same is **wrong** in mathematical writing and in papers and single-letter identifiers are to be used:

$$V = w \times h \times l, \quad (4)$$

$$\delta(V) = V > \tau_V \quad (5)$$

identifiers composed of more than one letters are meaningful only in rare cases such as V_{\max} or t_{start} . Often-times it makes sense to define one's own reasonable notation by using accents:

$$\bar{x} = \frac{\sum_{x_i \in X} x_i}{|X|}. \quad (6)$$

Hello, here is some text without a meaning. This text should show what a printed text will look like at this place. If you read this text, you will get no information. Really? Is there no information? Is there a difference between this text and some nonsense like "Huardest gefburn"? Kjift – not at all! A blind text like this gives you information about the selected font, how the letters are written and an impression of the look. This text should contain all letters of the alphabet and it should be written in of the original language. There is no need for special content, but the length of words should match the language.

6. Conclusions

[Paper Summary] What was the paper about, then? What the reader needs to remember about it? Lorem ipsum dolor sit amet, consectetur adipiscing elit. Proin vitae aliquet metus. Sed pharetra vehicula sem ut varius. Aliquam molestie nulla et mauris suscipit, ut commodo nunc mollis.

²And some mathematics $\cos \pi = -1$ and α in a footnote.

[Highlights of Results] Exact numbers. Remind the reader that the paper matters. Lorem ipsum dolor sit amet, consectetur adipiscing elit. Sed tempus fermentum ipsum at venenatis. Curabitur ultricies, mauris eu ullamcorper mattis, ligula purus dapibus mi, vel dapibus odio nulla et ex. Sed viverra cursus mattis. Suspendisse ornare semper condimentum. Interdum et malesuada fames ac ante ipsum.

[Paper Contributions] What is the original contribution of this work? Two or three thoughts that one should definitely take home. Lorem ipsum dolor sit amet, consectetur adipiscing elit. Praesent posuere mattis ante at imperdiet. Cras id tincidunt purus. Aliquam erat volutpat. Morbi non gravida nisi, non iaculis tortor. Quisque at fringilla neque.

[Future Work] How can other researchers / developers make use of the results of this work? Do you have further plans with this work? Or anybody else? Lorem ipsum dolor sit amet, consectetur adipiscing elit. Suspendisse sollicitudin posuere massa, non convallis purus ultricies sit amet. Duis at nisl tincidunt, maximus risus a, aliquet massa. Vestibulum libero odio, condimentum ut ex non, eleifend.

Acknowledgements

I would like to thank my supervisor X. Y. for his help.



Figure 2. Wide Picture. The whole figure can be composed of several smaller images. If you want to address individual images in the caption or from the text, use the *subcaption* package.