# Log RedFox QT Stèphan

# How to install stuff

* Open CMD.
  + Conda install -c quantopian talib

## 20170721

* Write python script to download all datafiles into one chunk that I can then use offline?
  + Pros:
    - Don’t need internet to work with data
    - Faster to read through CSV files than to download from internet
  + Cons
    - Need to write script
    - Need to make my return calculator work with that script
    - Data will be outdated after a while so would have to re-download the data after a while.
  + Way of working:
    - Download to dataframe
    - Can’t save to multiple sheets of excel ([CSV is defined as having only 1 sheet](https://stackoverflow.com/questions/26989917/how-to-write-multiple-dataframe-to-multiple-sheet-of-one-csv-excel-file-in-r)), so will download to many csv’s.
    - Save dataframe to csv 🡪 for the 3187 tickers in Quandl WIKI get roughly 1 GB of data in 3187 CSV files.
* Downloaded a lot of these files into CSV.
* Write way to make code work with CSV files.

### Done:

* Code to download lots of CSV files works: Stephan\_DownloadAllQuandl 20170721 v1 !!!
  + List of tickers and downloads etc is Quandl-WIKI-datasets-codes\_DOWNED20170721\_v1.csv
* Code to analyze the data using SMA1/SMA2 works!! Stephan20170721v1\_KONINGS

## 20170722

* Todo / ideas:
  + Sort results based on return
    - Divide by time
    - Check if still trading
  + Compare results from Stephan20170721v1\_KONINGS with benchmark:
    - buy and hold
    - buy and hold index
  + Investigate CAGR (like it to be >7y)
  + Investigate time traded (like it to be >1y)
  + How do the top 10 run on their test sets?
  + ~~Plot dates on x-axis~~
* Current strategy:
  + Find stock an parameters with highest return
* Alternative strategy:
  + Find strat that has highest return for a randomly picked stock (so highest of all 3200 securities)

### Done:

* Selection of stocks based on:
  + CAGR
  + Trade time
  + Still active

## 20170723

* How to do stock selection:
  + First:
    - How does return compare to benchmark ??!!
  + Then:
    - Why do this strat work well with these stocks?
      * Perhaps volatility ?
    - What happens if we change things slightly? Should be relatively robust against small changes
      * Sensitivity on the # of days to average over in SMA
      * Change start time. If the returns of the stocks are very different 🡪 indication that it is not robust.
    - What does drawdown of strategy look like?

## 20170724

* Git Hub stuff:
  + Difference pull and push:
    - In my view you can either let users push their commits to some repository that's considered to be "the master", or you let them send pull requests to a single user that has permission to modify said "master".
      * <https://stackoverflow.com/questions/11240715/what-is-the-difference-between-git-push-and-git-pull>