

Aia: Backtesting - How it works

During the week

Weekend



Steps

- During the week, a gatherer running on a remote server gathers price data from OANDA for instruments of interest into database.
- At end of week, Interactive Brokers is queried to get price data for other instruments of interest which are inserted into the database.
- Databases are kept in a vault, one database per week.

Backtesting

- For each week
 - For each instrument
 - For each strategy
 - Run algorithms
 - Generate signals
 - Make decisions
 - Calculate outcomes
 - Compare strategies
 - Compare outcomes
- Tweak strategies for better outcomes

Replay

Strategy

