

Zipline Examples

- Simple Example
 - ipython notebook, running locally
 - “Hello World” algorithm: 50-day MA/200-day MA crossover
- Machine Learning Example
 - Quantopian IDE + *pyfolio* in Quantopian’s hosted ipython notebook server
 - Inspired by algorithm shared in the Quantopian community forum
 - <https://www.quantopian.com/posts/machine-learning-support-vector-regression>
- If we have time...
 - Visualize sensitivity of a strategy to variation in input parameter values
 - Pair trading example using Gold and Oil ETF’s
 - <https://www.quantopian.com/posts/sensitivity-analysis-aka-parameter-optimization-of-pair-trade-input-parameters>
 - Zipline + TensorFlow
 - Dr. Erk Subasi, QuantCon 2016 Talk:
 - “Honey, I Deep-Shrunk the Sample Covariance Matrix!”
 - <https://github.com/erksubasi/AutoencoderCovShrinkage/blob/master/QuantCon2016.ipynb>