Backtesting part:

backtrader\_test\_v2.0: online example

backtrader\_test\_v3.0: with basic pair trading function

backtrader\_test\_v4.0: with limit loss and change share number to an int

backtrader\_test\_v5.0: draw a new line as our product value

backtrader\_test\_v6.0: special version for 2008-2017 daily price backtesting

Download part:

download\_merge\_output\_tiingo\_v3.0: basic framework

download\_merge\_output\_tiingo\_v4.0: create 1min data for a year

download\_merge\_output\_tiingo\_v5.0: match the time of two csv

download\_merge\_output\_tiingo\_v6.0: could download for muti years (due to database constrain it is useless right now)

Others:

bid\_ask and volume are R file for the spread and volume

stat test is for the regression in 2018

previous year lm is for 2008-2017 regression

the rest of those file may be my data or example for different propose