DRACUS
a platform for testing algorithmic trading strategies

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BACKTEST
Have you thought up a winning algorithm to trade on stock markets. Probably you should test it first!
Run the algorithm on historical data and see how well it would have performed in the past.

MONTE CARLO SIMULATION
Run the algorithm on synthetic data generated with Geometric Brownian Motion and estimate the distribution of your gains.

OPTIMIZATION
Maximize your gains and find the optimal values of your algorithm’s parameters. Define custom objectives!
Multi-objective optimization is also supported.
Trust your results, trust ECJ 21 - Evolutionary Computation Research System.

TECHNOLOGIES

TestNG
Java unit testing framework

Java 7

gradle

spring

guava-libraries

mockito

hadoop