DRACUS

a platform for testing algorithmic trading strategies

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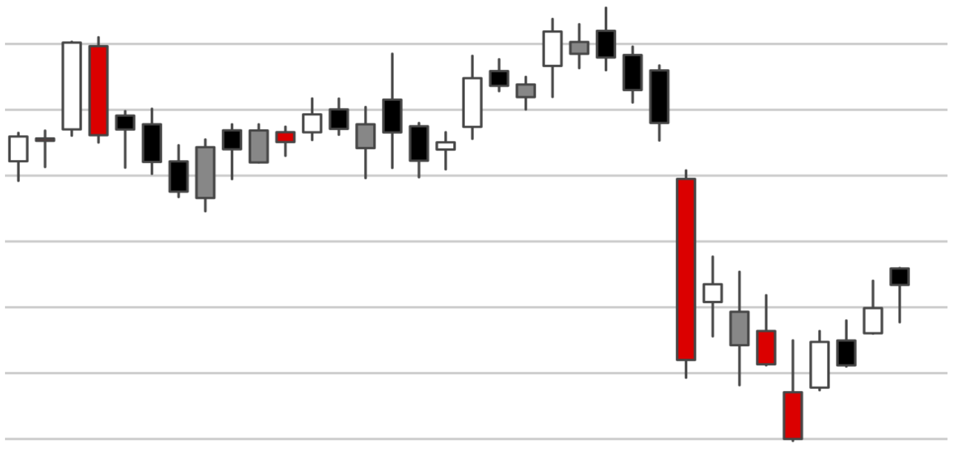
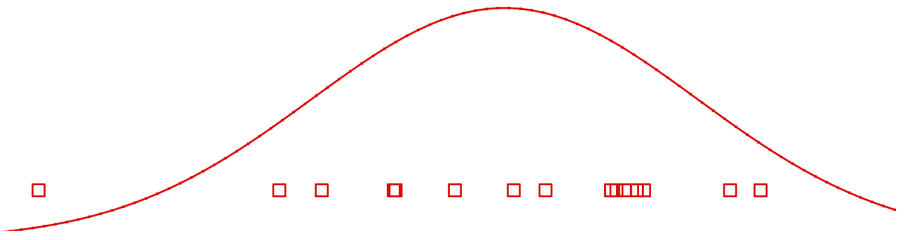
BACKTEST

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.

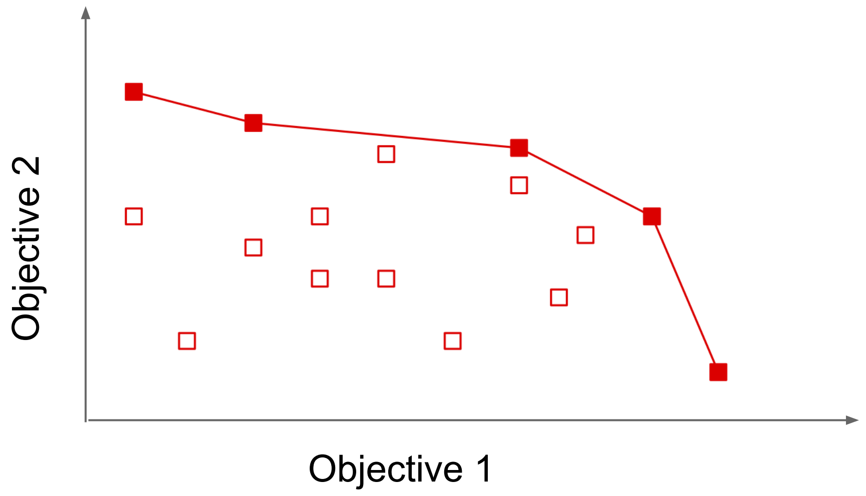


OPTIMIZATION

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

Java 7

TestNG
Java unit testing framework

gradle

spring

hadoop

guava-libraries
Guava: Google Core Libraries for Java 1.6+

mockito