

# Bi-month 1612 Report

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## Work Done

1. ViewExp, a website to display experiments results.
2. PyAlgoTrade, a framework to backtest our model.
3. Two interns joined us.
4. Confirm that the DQT can make profits on some stocks.
5. Prepared factor data and built a mysql database

## Completion of the plan:

1. Improve DRRL **0%**  
Reason: we mainly focus on backtesting
2. Improve traditional methods **0%**  
Reason: vetoed by Dr. Wang
3. Organize the data **90%**
4. Build a on-line system for displaying and testing **95%**

## Work Plan

1. Deliver original data and formatted data in the database.
2. Multi-factor analyse.  
Goal: Make analysis report similar to industry level.
3. Develop practical model.
4. Organize a seminar to learn financial knowledge. Goal: Learn and organize learning materials.