

Twitter Thread by [PyQuant News](#)



PyQuant News

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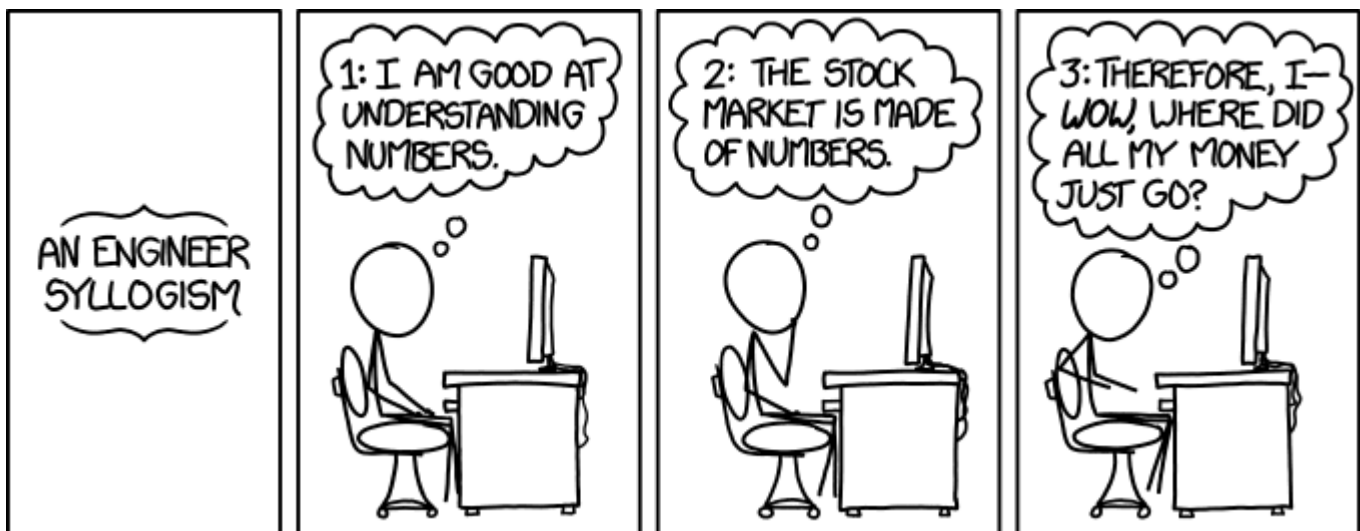
My master's degree completely failed to teach me how to test trading strategies.

So I spent 40 hours looking for Python backtesting libraries.

Then I started using the best ones.

But unlike my quant finance degree, these won't cost you \$90,000.

Here they are for free.



AutoTrader

AutoTrader is Python-based platform intended to help in the development, optimisation and deployment of automated trading systems.

<https://t.co/XOiPXFpviA>

Zipline

From Quantopian (acquired by Robinhood) the first to democratize quant trading, comes Zipline. It's a robust, fully-featured

backtesting library which features slippage models, robust data handling and rich metrics.

<https://t.co/qaFcddK9qh>

backtrader

backtrader features live data and trading, filters and multiple data feeds at once.

<https://t.co/3OhgjbDet0>

backtesting .py

backtesting .py features a simple well-documented API, fast execution and a library of built-in base strategies.

<https://t.co/UN4GILA8Gd>

Vectorbt

Vectorbt helps find your trading edge, using the fastest engine for backtesting, algorithmic trading, and research.

<https://t.co/t7k2pfDPrT>

OctoBot

OctoBot is a cryptocurrency trading bot for TA, arbitrage and social trading with an advanced web interface

<https://t.co/UTtJhWaQ9U>

Gemini

Gemini is another cryptocurrency backtesting engine that focuses on simplicity.

<https://t.co/tf0CosBggG>

Quantdom

Quantdom is a powerful backtesting framework that let's you focus on modeling financial strategies, portfolio management, and analyzing backtests.

<https://t.co/dZV4jJAEQK>

alpaca-backtrader-api

alpaca-backtrader-api allows rapid trading algo development easily, with support for the both REST and streaming interfaces.

<https://t.co/PCAf3GvECn>

Save yourself \$90,000.

Use the 9 best (free) Python backtesting libraries to improve your trading:

- Zipline
- Gemini
- OctoBot
- Vectorbt
- Quantdom
- AutoTrader
- backtrader
- backtesting .py
- alpaca-backtrader-api

If you're into trading options, check out the Ultimate Guide to Pricing Options and Implied Volatility:

- Compute Black-Scholes, the greeks, and implied volatility
- Includes a Jupyter Notebook with the code
- How to use Python to analyze the results

<https://t.co/uUXgYrCqgx>

PyQuant News writes about resources for using Python for quantitative and data analysis.

- Reply to this thread with any questions
- Follow me [@pyquantnews](#) for more of these
- RT the tweet below to share this thread with your audience <https://t.co/dKE57ob8uL>

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