



# ИИ в алгоритмическом трейдинге

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# Как заставить ИИ торговать (лучше)?

## Примеры запросов

Окей, чатгпт. Сделай меня богатым

Salut bro! Create profitable strategy..

Создай прибыльную стратегию на основе пересечения скользящих средних

```
//| Heiken Ashi + Volume + Flèches + Texte  
"EXIT" en sortie |
```

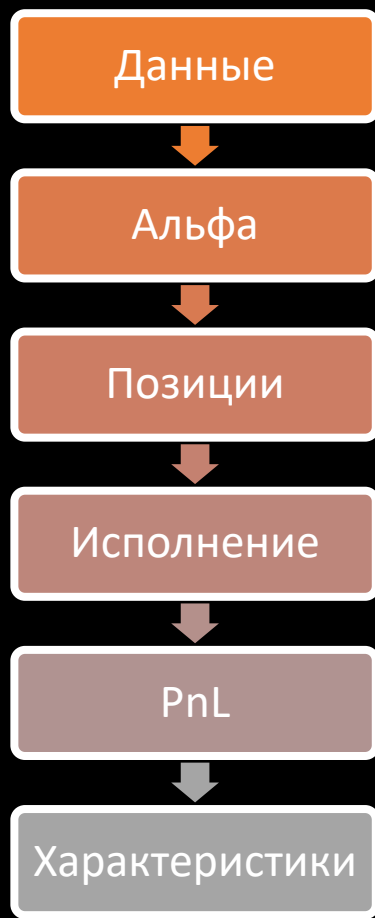
```
//+-----  
-----+
```

```
#property indicator_chart_window
```

```
#property indicator_buffers 6
```

# Бектестер

Бектестер — это программный инструмент для выполнения бектестов



Самостоятельно написать бектестер



# Решение = бектестер + IIm

- > ZipLime — собственная разработка, вдохновлённая Quantopian
- > Quantopian: платформа для алгоритмического трейдинга, библиотека Zipline
- > Открытый исходный код
- > Простота тестирования стратегий на исторических данных
- > Совместимость с брокерами и современными API

Решение позволяет закрыть  
полный цикл разработки  
стратегии



AI chat Create a portfolio of Warren Buffett's favorite companies from 2023 to 2026

I have created three draft strategy ideas for a portfolio based on Warren Buffett's favorite companies from 2023 to 2026:

### 1. Equal Weight Portfolio

Invest equally in Buffett's top companies at the start of 2023 and hold through 2026, capturing long-term growth with diversified exposure.

### 2. Momentum Filter Portfolio

Invest only in companies trading above their 200-day moving average to capture upward momentum, exiting positions if momentum fades, while focusing on Buffett's favorites.

### 3. Risk Parity Allocation Portfolio

Allocate capital inversely to each company's historical volatility, rebalancing quarterly to balance risk contributions and reduce portfolio volatility.

These drafts provide different ways to approach investing in Buffett's favorite stocks, balancing simplicity, momentum timing, and risk management. Let me know if you want me to generate the full strategy code for any of these drafts or help you backtest one!

✓ Choose the idea you want to use

- Warren Buffett Inspired Portfolio - Equal Weight
- Warren Buffett Portfolio with Momentum Filter
- Buffett Portfolio with Risk Parity Allocation

Ask anything



Strategy editor main.py params Import S&P 500

PERIOD 04/21/2023 - 04/21/2026 TF 1m 5m 15m 30m 1h 4h 1d

Run

```

1 async def initialize(context):
2     context.asset = await context.symbol("AAPL")
3     context.i = 0
4
5
6 async def handle_data(context, data):
7     history = await data.history/assets=[context.asset], fields=["close"], bar_count=300)
8     closes = history["close"].to_numpy()
9
10    short_sma = talib.SMA(closes, timeperiod=10)[-1]
11    long_sma = talib.SMA(closes, timeperiod=30)[-1]
12
13
14    if short_sma > long_sma:
15        await context.order_target_percent(
16            asset=context.asset,
17            target=1,
18            style=MarketOrder(),
19        )
20    elif short_sma < long_sma:
21        await context.order_target_percent(
22            asset=context.asset,
23            target=-1,
24            style=MarketOrder(),
25        )
    
```



Strategy metrics

Total Orders Trades Portfolio

Performance Metrics

- Profit (ROI) -10%
- Win Days 49%
- Sharpe -0.44
- Avg. Drawdown -5%
- Beta 0.07

Спасибо за внимание!

Посмотреть на продукт можно на  
[ziplime.limex.com](http://ziplime.limex.com)

