

[PDF] Building Winning Algorithmic Trading Systems, + Website: A Trader's Journey From Data Mining To Monte Carlo Simulation To Live Trading (Wiley Trading)

Kevin Davey - pdf download free book



Books Details:

Title: Building Winning Algorithmic
Author: Kevin Davey
Released:
Language:
Pages: 288
ISBN: 1118778967
ISBN13: 9781118778962
ASIN: 1118778967

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pdf, mobi, epub, azw, kindle

Description:

Develop your own trading system with practical guidance and expert advice

In *Building Algorithmic Trading Systems: A Trader's Journey From Data Mining to Monte Carlo Simulation to Live Training*, award-winning trader Kevin Davey shares his secrets for developing trading systems that generate triple-digit returns. With both explanation and demonstration, Davey guides you step-by-step through the entire process of generating and validating an idea, setting entry and exit points, testing systems, and implementing them in live trading. You'll find concrete rules for increasing or decreasing allocation to a system, and rules for when to abandon one. The companion website includes Davey's own Monte Carlo simulator and other tools that will enable you to automate and test your own trading ideas.

A purely discretionary approach to trading generally breaks down over the long haul. With market data and statistics easily available, traders are increasingly opting to employ an automated or algorithmic trading system—enough that algorithmic trades now account for the bulk of stock trading volume. *Building Algorithmic Trading Systems* teaches you how to develop your own systems with an eye toward market fluctuations and the impermanence of even the most effective algorithm.

- Learn the systems that generated triple-digit returns in the World Cup Trading Championship
- Develop an algorithmic approach for any trading idea using off-the-shelf software or popular platforms
- Test your new system using historical and current market data
- Mine market data for statistical tendencies that may form the basis of a new system

Market patterns change, and so do system results. Past performance isn't a guarantee of future success, so the key is to continually develop new systems and adjust established systems in response to evolving statistical tendencies. For individual traders looking for the next leap forward, *Building Algorithmic Trading Systems* provides expert guidance and practical advice.

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