



Algorithmic Trading - Algorithmic Trading Strategies - Compendium: Volumes 1 to 20: Trading Systems Research and Development (Paperback)

By Fudancy Research

Createspace, United States, 2012. Paperback. Condition: New. Language: English . Brand New Book ***** Print on Demand *****.This second book from the Fudancy research group is a compendium of the first 20 volumes of our kindle editions. Practitioners of algorithmic finance and trading-strategy makers will find in this compendium a wide range of ideas and results always expressed in a simple and easily readable way. Our results are rooted on solid academic issues which are developed in this series. From this basis, we can show how to move from the rational arguments towards the practice of markets with completely defined working codes on major futures on commodities, DAX, Euro, Pound and FOREX. While reading this book, you will get a full understanding of market equations at intra-day scales, how to convert these equations into strategies, bootstrapping, over-fitting issues, stress-tests as well as advanced techniques like factorial moments and multivariate analysis.



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