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Nota di contenuto	Series Page; Title Page; Copyright; Table of Contents; About The Author; Introduction to The Ultimate Algorithmic Trading Systems ToolBox; Chapter 1: Introduction to Trading: Algorithm Development; What Is an Algorithm?; How to Get My Trading Idea into Pseudocode; Summary; Chapter 2: Stochastics and Averages and RSI! Oh, My!; Oscillators; Price-Based Indicators; Summary; Chapter 3: Complete Trading Algorithms; Trend-Trading Battle Royale; Portfolio Composition; Multi-Algorithm Strategy (MAS); Summary; Chapter 4: Introduction to AmiBroker's AFL; Quick Start; Price Bar Interface AFL Array ProgrammingSyntax; AFL Wizard; AmiBroker Loop Programming; Summary; Chapter 5: Using Microsoft Excel to Backtest Your Algorithm; VBA Functions and Subroutines; Data; Software Structure; Programming Environment; Summary; Chapter 6: Using Python to Backtest Your Algorithm; Why Python?; Python Installation; PSB Installation; PSB Structure; Getting Down to Business; Summary; Chapter 7: An Introduction to EasyLanguage; TradeStation IDE; Syntax; Samples of EasyLanguage; Summary; Chapter 8: Genetic Optimization, Walk Forward, and Monte Carlo Start Trade Analysis

Utilizing TradeStation and AmiBrokerComputers, Evolution, and Problem Solving; Population; Initial Population Setup Using VBA Excel; Testing Fitness of Chromosomes Using VBA Excel; Selection; Reproduction; Mutation; Using Genetic Algorithms in Trading System Development; Preventing Over-Curve-Fitting; Walk-Forward Optimizer: Is It Worth the Extra Work and Time?; Monte Carlo Analysis; Start Trade Drawdown; Summary; Chapter 9: An Introduction to Portfolio Maestro, Money Management, and Portfolio Analysis; Fixed Fractional; Portfolio Maestro; Summary; Appendix A: AmiBroker; Keywords  
Flow Control StructuresFunctions; Utilizing Exploration for Debugging; Position Sizing in Futures Mode; Appendix B: Excel System Backtester; Data Arrays; Keywords; Functions and Subroutines; Appendix C: Python System Backtester; Data Arrays or Lists; Keywords and Identifiers; Classes; Indicator Classes and Functions; Python-Specific Keywords; Appendix D: TradeStation and EasyLanguage; Importing ELD file from Book Website; Keywords and Functions; Sample Algorithm Codes; Appendix E; About the Companion Website; Index; End User License Agreement

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## Sommario/riassunto

"The accessible, beneficial guide to developing algorithmic trading solutions The Ultimate Algorithmic Trading System Toolbox is the complete package savvy investors have been looking for. An integration of explanation and tutorial, this guide takes you from utter novice to out-the-door trading solution as you learn the tools and techniques of the trade. You'll explore the broad spectrum of today's technological offerings, and use several to develop trading ideas using the provided source code and the author's own library, and get practical advice on popular software packages including TradeStation, TradersStudio, MultiCharts, Excel, and more. You'll stop making repetitive mistakes as you learn to recognize which paths you should not go down, and you'll discover that you don't need to be a programmer to take advantage of the latest technology. The companion website provides up-to-date TradeStation code, Excel spreadsheets, and instructional video, and gives you access to the author himself to help you interpret and implement the included algorithms. Algorithmic system trading isn't really all that new, but the technology that lets you program, evaluate, and implement trading ideas is rapidly evolving. This book helps you take advantage of these new capabilities to develop the trading solution you've been looking for. Exploit trading technology without a computer science degree Evaluate different trading systems' strengths and weaknesses Stop making the same trading mistakes over and over again Develop a complete trading solution using provided source code and libraries New technology has enabled the average trader to easily implement their ideas at very low cost, breathing new life into systems that were once not viable. If you're ready to take advantage of the new trading environment but don't know where to start, The Ultimate Algorithmic Trading System Toolbox will help you get on board quickly and easily"--

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