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Nota di contenuto	Building Winning Trading Systems with TradeStation; Contents; Foreword; Preface; Acknowledgments; CHAPTER 1 Fundamentals-What Is EasyLanguage?; VARIABLES AND DATA TYPES; OPERATORS AND EXPRESSIONS; Precedence of Operators; TRADESTATION 2000I VS TRADESTATION 9.0; TradeStation 2000i; TradeStation 9.0; CONCLUSIONS; CHAPTER 2 EasyLanguage Program Structure; STRUCTURED PROGRAMMING; PROGRAM HEADER; CALCULATION MODULE: MYRSISYSTEM; CONCLUSIONS; CHAPTER 3 Program Control Structures; CONDITIONAL BRANCHING WITH IF-THEN; CONDITIONAL BRANCHING WITH IF-THEN-ELSE; REPETITIVE CONTROL STRUCTURES; ForLoop WhileLoopCONCLUSIONS; CHAPTER 4 TradeStation Analysis Techniques; INDICATORS; PAINTBAR AND SHOWME STUDIES; FUNCTIONS; STRATEGIES; CONCLUSIONS; CHAPTER 5 Measuring Trading System Performance and System Optimization; TRADESTATION'S SUMMARY REPORT; Total Net Profit; Maximum Intraday Draw Down; Account Size Required and Return on Account; Average Trade; Maximum Consecutive Winners and Losers; Number of Trades and Average Number of Bars per Trade; Average Winning and

Losing Trade; Sharpe Ratio; Rina Index; Buy-and-Hold Return; Trades;
TRADE ANALYSIS; 1 Std. Deviation of Avg. Trade
Number of OutliersAvg. Efficiency; Total; Entry/Exit; Graphs;
OPTIMIZATION OLD SCHOOL STYLE; Using Excel Versions Prior to 2010;
Using Excel 2010; Genetic Optimization; Walk-Forward Testing and
Optimizer; CONCLUSIONS; CHAPTER 6 Trading Strategies That Work (or
the Big Damn Chapter on Trading Strategies); THE KING KELTNER
TRADING STRATEGY; King Keltner Pseudocode; King Keltner Program;
King Keltner Summary; THE BOLLINGER BANDIT TRADING STRATEGY;
Bollinger Bandit Pseudocode; Bollinger Bandit Program; Bollinger Bandit
Summary; THE THERMOSTAT TRADING STRATEGY; Thermostat
Pseudocode
Thermostat ProgramThermostat Summary; THE DYNAMIC BREAK OUT II
STRATEGY; Dynamic Break Out II Pseudocode; Dynamic Break Out II
Program; Dynamic Break Out II Summary; THE SUPER COMBO DAY
TRADING STRATEGY; Super Combo Daily Data Bar Calculation
Pseudocode; Super Combo Code; Super Combo Summary; THE GHOST
TRADER TRADING STRATEGY; THE MONEY MANAGER TRADING
STRATEGY; BONUS TRADING STRATEGIES; CONCLUSIONS; CHAPTER 7
Debugging and Output; LOGICAL VERSUS SYNTAX ERRORS; DEBUGGING
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CHAPTER 9 Using TradeStation's Percent Change Charts to Track
Relative Performance*; WORKING WITH PERCENT CHANGE CHARTS;
CONCLUSIONS; CHAPTER 10 Options: Introduction and Strategies; PART
A: GETTING STARTED WITH OPTIONS TRADING; Options Basics; Listed
Options; Options Strategies; PART B: REAL-LIFE OPTIONS STRATEGIES
AND TRADES; Putting Theory to the Test; Basic Options Strategies;
CONCLUSIONS
CHAPTER 11 Interviews with Developers

Sommario/riassunto

The updated edition of the guide to building trading systems that can keep pace with the market The stock market is constantly evolving, and coupled with the new global economic landscape, traders need to radically rethink the way they do business at home and abroad. Enter Building Winning Trading Systems, Second Edition, the all-new incarnation of the established text on getting the most out of the trading world. With technology now a pervasive element of every aspect of trading, the issue has become how to create a new system that meets the demands of the altered financial cl
