

1. Record Nr.	UNINA9910139092303321
Autore	Pruitt George <1967->
Titolo	Building winning trading systems with TradeStation [[electronic resource] /] / George Pruitt and John R. Hill
Pubbl/distr/stampa	Hoboken, N.J., : John Wiley & Sons, c2012
ISBN	1-119-20495-X 1-283-52964-5 9786613842091 1-118-22643-7
Edizione	[2nd ed.]
Descrizione fisica	1 online resource (417 p.)
Collana	Wiley trading series
Altri autori (Persone)	HillJohn R. <1926->
Disciplina	332.64/2028553
Soggetti	Investments - Data processing Stocks - Data processing
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Includes index.
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 WITH THE PRINT STATEMENT AND THE PRINT LOG; DEBUGGING WITH THE BUILT-IN DEBUGGER; TABLE CREATOR; CONCLUSIONS CHAPTER 8 TradeStation as a Research ToolCOMMITMENT OF TRADERS REPORT; Day of Week Analysis; Day of Week Volatility Analysis; Time of Day Analysis; Pattern Recognition; Intermarket Analysis; CONCLUSIONS; 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
