

1. Record Nr.	UNINA9910145254803321
Autore	Gunn Murray
Titolo	Trading regime analysis [[electronic resource]] : the probability of volatility // Murray Gunn
Pubbl/distr/stampa	Chichester, England ; ; Hoboken, NJ, : Wiley, c2009
ISBN	1-119-20780-0 1-282-34943-0 9786612349430 0-470-74284-4
Descrizione fisica	1 online resource (442 p.)
Collana	Wiley trading
Classificazione	QK 650
Disciplina	332.095195 332.6 332.632042
Soggetti	Stocks Capital market Investments Electronic books.
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references (p. [417]) and index.
Nota di contenuto	Trading Regime Analysis; Contents; Foreword; Acknowledgements; PART I: SUPPLY AND DEMAND; 1 There is NO Holy Grail; 2 The "Nature" of Markets; 3 Volatility Defined; PART II: EXISTING TRADING REGIME ANALYSIS; 4 Orthodox Pattern Recognition; 5 Japanese Candlesticks; 6 Volume Considerations; 7 Previous Highs and Lows; 8 Elliott Wave Principle; 9 Moving Average Envelopes; 10 Bollinger Band Width; 11 The ADX; 12 Point and Figure Charts; 13 Rate of Change and Divergence; 14 Williams %R; 15 Donchian Channels; 16 A Nod to the Quants; PART III: FURTHER IDEAS FOR TRADING REGIME ANALYSIS 17 Implied Volatility Curves 18 The Volatility Smile; 19 My MATE; 20 Trend-Following Performance Indicator; 21 Trading Regime Indicator; PART IV: COMBINING AND USING TRADING REGIME ANALYSIS; 22 An Eclectic Approach; 23 Applications for Traders and Investors; 24 Trading Regime Analysis for Economists and Fundamentalists; 25 Case Studies; 26 There is Still No Holy Grail; Appendix 1: Time Fractals and

the Supply/Demand Index; Appendix 2: Why Do Trend Lines Work?;
Appendix 3: Examples of Trend Lines; References; Index

Sommario/riassunto

Trading Regime Analysis is a groundbreaking work on how markets behave and how to profit from this behaviour. The book describes that it is the human nature of markets which explains why this behaviour exists and whether one believes in fundamental or technical market analysis, the ebb and flow of volatility is the one undeniable truth that exists in financial and commodity markets. It is the up and down cycles of volatility that is the manifestation of human psychology as the ultimate driver of markets and volatility, like human behaviour, has a distinct cycle to it.Offers
