Record Nr. UNINA9910145257403321 Autore Katsanos Markos Titolo Intermarket trading strategies [[electronic resource] /] / Markos Katsanos Pubbl/distr/stampa Chichester, England, : Wiley, c2008 **ISBN** 1-119-99590-6 1-119-20715-0 1-282-34939-2 9786612349393 0-470-74146-5 Edizione [1st edition] Descrizione fisica 1 online resource (430 p.) Wiley trading Collana Disciplina 332.632042 Soggetti Investment analysis Portfolio management 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. [385]-389) and index. Nota di contenuto Intermarket Trading Strategies; Contents; Acknowledgments; Introduction: PART I: 1 Intermarket Analysis: 2 Correlation: 3 Regression; 4 International Indices and Commodities; 5 The S&P 500; 6 European Indices; 7 Gold; 8 Intraday Correlations; 9 Intermarket Indicators; PART II; 10 Trading System Design; 11 A Comparison of Fourteen Technical Systems for Trading Gold: 12 Trading the S&P 500 ETF and the e-mini; 13 Trading DAX Futures; 14 A Comparison of a Neural Network and a Conventional System for Trading FTSE Futures: 15 The Use of Intermarket Systems in Trading Stocks 16 A Relative Strength Asset Allocation Trading System17 Forex Trading Using Intermarket Analysis; 18 Conclusion; Appendix A MetaStock Code and Test Specifications: Appendix B Neural Network Systems; Appendix C Rectangles; Glossary; Bibliography; Index Sommario/riassunto This book shows traders how to use Intermarket Analysis to forecast future equity, index and commodity price movements. It introduces custom indicators and Intermarket based systems using basic

mathematical and statistical principles to help traders develop and

design Intermarket trading systems appropriate for long term, intermediate, short term and day trading. The metastock code for all systems is included and the testing method is described thoroughly. All systems are back tested using at least 200 bars of historical data and compared using various profitability and drawdown metrics.