

1. Record Nr.	UNINA9910797910203321
Autore	Kaufman Perry J.
Titolo	A guide to creating a successful algorithmic trading strategy // Perry J. Kaufman
Pubbl/distr/stampa	Hoboken, New Jersey : , : Wiley, , 2016 ©2016
ISBN	1-119-22476-4 1-119-22475-6
Descrizione fisica	1 online resource (120 p.)
Collana	Wiley Trading Series
Disciplina	332.6
Soggetti	Investment analysis Building trades
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 and index.
Nota di contenuto	Series; Title Page; Copyright; Acknowledgments; Chapter 1: A Brief Introduction: The Ground Rules; My Objective; The Ground Rules; The Process; Basic Trading Systems; Chapter 2: The Idea; Begin at the Beginning; The Idea Must Match Your Trading Personality; I Need a Fast Payout; Withstanding the Test of Time; Chapter 3: Don't Make It Complex; A Word About Noise; Integrated Solutions Versus Building Blocks; More Rules, Fewer Opportunities, Less Success; Chapter 4: Why Should I Care about "Robust" If I'm Trading Only Apple?; Is It Robust?; Another Dimension But Which Parameter Value Do I Trade? Multiple Time Frames; Is One Trend Method Better Than Another?; Chapter 5: Less Is More; Volatility Cuts Both Ways; Bull Markets Happen When Everyone Is in Denial; Chapter 6: If You're a Trend Follower, Don't Use Profit-Taking or Stops; The Dynamics of a Trend Strategy; It's Getting Harder to Find the Trend; The Eurodollar Trend; Where Do You Place Your Stop?; What About Profit-Taking?; Entering on a Pullback; Which Is the Best Trend-Following Method?; Chapter 7: Take Your Profit If You're a Short-Term Trader What's Bad for the Trend Is Good for the Short-Term Trader If You Can't Use Stops for Trend Following, Can You Use Them for Short-Term Trading?; There Are Always Exceptions; Chapter 8: Searching for the

Perfect System; Looking at the Results; How Much Data and How Many Trades Are Enough?; So, Which Parameter Value Do I Pick?; Chapter 9: Equal Opportunity Trading; Calculating Position Size; Avoid Low-Priced Stocks; True Volatility-Adjusting Doesn't Work for a Portfolio of Stocks; Risk in Futures; Target Risk; Calculate the Rate of Return for the Portfolio; Assigning Risk to Your Portfolio  
Multiple Strategies Are More Important Not So Easy for the Institutions; Too Much of a Good Thing Can Be Bad; Chapter 10: Testing-The Fork in the Road; Let the Computer Solve It for You; How Do You Evaluate the Results?; What's Feedback?; Hidden Danger; Forgotten History; Use True Costs; Use Dirty Data; Back-Adjusted and Split-Adjusted Data; The Different Performance Measures; Interpreting the Ratio; Not Everyone Uses the Information Ratio; Number of Trades; Expectations; Chapter 11: Beating It into Submission; Fixing Losing Periods; Use the Average Results; Squeezing the Life Out of a System  
Generalizing the Rules Chapter 12: More on Futures; Leverage; Conversion Factors for Calculating Returns; Don't Forget FX; FX Quotes; Real Diversification; The Life Cycle of a Commodity Market; Chapter 13: I Don't Want No Stinkin' Risk; A Clear Plan; Avoid Low-Priced Stocks; Volatility Over 100%?; Don't Trade When Volatility Is Very High; Sidestepping Price Shocks; Portfolio Drawdown; Business Risk; Gearing Back Up; Chapter 14: Picking the Best Stocks (and Futures Markets) for Your Portfolio; Asking Too Much; The Practical Solution; Ranking Success; Rotation  
Chapter 15: Matching the Strategy to the Market

---