

1. Record Nr.	UNINA9911019977203321
Autore	Pardo Robert <1951->
Titolo	The evaluation and optimization of trading strategies / / Robert Pardo
Pubbl/distr/stampa	Hoboken, N.J., : John Wiley, c2008
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Edizione	[2nd ed.]
Descrizione fisica	1 online resource (366 p.)
Collana	Wiley trading
Altri autori (Persone)	PardoRobert <1951->
Disciplina	332.64/5
Soggetti	Investments - Data processing Futures - Data processing Options (Finance) - Data processing
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Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Rev. ed. of: Design, testing, and optimization of trading systems. c1992.
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Nota di contenuto	The Evaluation and Optimization of Trading Strategies; Contents; Foreword; Preface; THERE AND BACK AGAIN; COMPUTING; THE INVESTMENT INDUSTRY; TRADING STRATEGY DEVELOPMENT TOOLS; THE RISE OF ADVANCED MATHEMATICAL CONCEPTS IN TRADING; TRADING MEETS HIGHER EDUCATION; Acknowledgments; Introduction: Why a Second Edition?; Chapter 1: On Trading Strategies; WHY THIS BOOK WAS WRITTEN; WHO WILL BENEFIT FROM THIS BOOK?; THE GOALS OF THIS BOOK; THE LAY OF THE LAND; Chapter 2: The Systematic Trading Edge; DISCRETIONARY TRADING; RAISING THE BAR; VERIFICATION; QUANTIFICATION; RISK AND REWARD THE PERFORMANCE PROFILEOBJECTIVITY; CONSISTENCY; EXTENSIBILITY; THE BENEFITS OF THE HISTORICAL SIMULATION; POSITIVE EXPECTANCY; THE LIKELIHOOD OF FUTURE PROFIT; THE PERFORMANCE PROFILE; PROPER CAPITALIZATION; A MEASURE OF REAL-TIME TRADING PERFORMANCE; THE BENEFITS OF OPTIMIZATION; THE BENEFITS OF THE WALK-FORWARD ANALYSIS; THE ADVANTAGES OF A THOROUGH UNDERSTANDING; CONFIDENCE; STRATEGY REFINEMENT; Chapter 3: The Trading Strategy Development Process; TWO PHILOSOPHICAL

APPROACHES TO STRATEGY DEVELOPMENT; AN OVERVIEW OF THE TRADING STRATEGY DESIGN PROCESS
Chapter 4: The Strategy Development PlatformTHE SCRIPTING LANGUAGE; DIAGNOSTICS; REPORTING; OPTIMIZATION; THE OBJECTIVE FUNCTION; SPEED; AUTOMATION; WALK-FORWARD ANALYSIS; PORTFOLIO ANALYSIS; IN CONCLUSION; Chapter 5: The Elements of Strategy Design; THE THREE PRINCIPAL COMPONENTS OF A STRATEGY; AN OVERVIEW OF A TYPICAL TRADING STRATEGY; A TRADE EQUALS AN ENTRY AND AN EXIT; THE MANAGEMENT OF RISK; THE MANAGEMENT OF PROFIT; POSITION SIZING; ADVANCED STRATEGIES; SUMMARY; Chapter 6: The Historical Simulation; THE ESSENTIAL REPORTS; THE IMPORTANCE OF ACCURACY; SOFTWARE LIMITATIONS
REALISTIC ASSUMPTIONSLIMIT MOVES; MAJOR EVENTS AND DATES; HISTORICAL DATA; STOCK PRICES; CASH MARKETS; FUTURES MARKETS; THE CONTINUOUS CONTRACT; THE PERPETUAL CONTRACT; ADJUSTED CONTINUOUS CONTRACTS; THE SIZE OF THE TEST WINDOW; HOW MANY TRADES?; STABILITY; DEGREES OF FREEDOM; FREQUENCY OF TRADING; TYPES OF MARKETS; EFFICIENT MARKETS; THE LIFE CYCLE OF A TRADING STRATEGY; WINDOW SIZE AND MODEL LIFE; Chapter 7: Formulation and Specification; FORMULATE THE TRADING STRATEGY; SPECIFICATION-TRANSLATE THE IDEA INTO A TESTABLE STRATEGY; MAKE A VAGUE IDEA PRECISE; Chapter 8: Preliminary Testing
VERIFICATION OF CALCULATIONS AND TRADESTHEORETICAL EXPECTATIONS; PRELIMINARY PROFITABILITY; THE MULTIMARKET AND MULTIPERIOD TEST; Chapter 9: Search and Judgment; SEARCH METHODS; ADVANCED SEARCH METHODS; GENERAL PROBLEMS WITH SEARCH METHODS; THE OBJECTIVE FUNCTION; A REVIEW OF A VARIETY OF EVALUATION METHODS; MULTIPLE EVALUATION TYPES; Chapter 10: Optimization; OPTIMIZATION CONTRA OVERFITTING; A SIMPLE OPTIMIZATION; THE OPTIMIZATION FRAMEWORK; A MULTIMARKET AND MULTIPERIOD OPTIMIZATION; THE EVALUATION OF THE OPTIMIZATION; THE ROBUST TRADING STRATEGY
THE STATISTICALLY SIGNIFICANT OPTIMIZATION PROFILE

Sommario/riassunto

A newly expanded and updated edition of the trading classic, Design, Testing, and Optimization of Trading Systems Trading systems expert Robert Pardo is back, and in The Evaluation and Optimization of Trading Strategies, a thoroughly revised and updated edition of his classic text Design, Testing, and Optimization of Trading Systems, he reveals how he has perfected the programming and testing of trading systems using a successful battery of his own time-proven techniques. With this book, Pardo delivers important information to readers, from the design of workable trading

2. Record Nr.	UNINA9910875588803321
Titolo	Schreibunterricht : Studien und Diskurse zum Verschriften und Vertexten // Valerie Lemke, Norbert Kruse, Torsten Steinhoff, Afra Sturm, Laura Drepper, Mareike Fuhlrott, Katrin Hee, Franziska Herrmann, Sibylle Hirschler Lichtsteiner, Christina Knott, Norbert Kruse, Valerie Lemke, Abygail Nolden, Alena Nußbaum, Lisa Schüler, Tim Sommer, Torsten Steinhoff, Sabine Stephany, Afra Sturm, Johannes Wild, Stefanie Wyss
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Edizione	[1st ed.]
Descrizione fisica	1 online resource (332 p.)
Soggetti	Schreibdidaktik Handschrifterwerb Textproduktion Mündlichkeit Schriftlichkeit Schreibflüssigkeit Texterfassung Primarstufe Schreibprozess Allgemeine Erziehungswissenschaft Medien- und Umweltpädagogik
Lingua di pubblicazione	Tedesco
Formato	Materiale a stampa
Livello bibliografico	Monografia
Sommario/riassunto	Dieser Sammelband dokumentiert vielfältige Zugänge schreibdidaktischer Forschung am Beispiel 14 aktueller Beiträge zu zentralen Fragen des Schreibunterrichts. Die Beiträge beziehen sich auf zwei komplementäre Anforderungsbereiche des Schreibenlernens: das „Verschriften“, die flüssige und sprachformal korrekte Produktion von Schrift, und das „Vertexten“, das Planen, Formulieren und Überarbeiten

von Texten. Im Einzelnen geht es um Schreibmedien, Schreibflüssigkeit, Schreibimpulse, Schreibarrangements und Schreibdiagnostik. Das Verschriften und Vertexten im Allgemeinen und diese fünf Themen im Speziellen stehen in engem Zusammenhang mit der Planung und Durchführung des Schreibunterrichts: Sollen die Schüler:innen mit analogen oder digitalen Medien schreiben? Wie lernen sie, flüssiger zu schreiben? Was motiviert sie, mit dem Schreiben zu beginnen? Was macht gute Schreibaufgaben aus? Wie schätzt man Textqualitäten und Schreibkompetenzen ein? Eine Besonderheit des Bandes ist ein neues Textformat: Neben den Einzelbeiträgen enthält er auch von den Autor:innen kooperativ verfasste Statements zu Implikationen ihrer Forschung mit Blick auf laufende Diskurse und den Schreibunterricht.
