Record Nr. UNINA9911019556103321 Autore **Gunn Murray Titolo** Trading regime analysis: the probability of volatility / / Murray Gunn Chichester, England;; Hoboken, NJ,: Wiley, c2009 Pubbl/distr/stampa **ISBN** 9786612349430 9781119207801 1119207800 9781282349438 1282349430 9780470742846 0470742844 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 Lingua di pubblicazione Inglese **Formato** Materiale a stampa Monografia Livello bibliografico Description based upon print version of record. Note generali 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 Curves18 The Volatility Smile; 19 My MATE; 20 Trend-Following Performance Indicator; 21 Trading Regime Indicator;

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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