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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
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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
