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| Nota di contenuto       | Modeling Maximum Trading Profits with C++; Contents; Preface; Acknowledgments; Chapter 1: Potential Profit as a Measure of Market Performance; PROFIT AND POTENTIAL PROFIT; PRICE FLOW AND C++; PARDO'S POTENTIAL PROFIT; CONCLUSIONS; Chapter 2: Potential Profit and Transaction Costs; WHAT IS A TRADING STRATEGY?; PROPERTIES OF POTENTIAL PROFIT STRATEGY; TRANSACTION COSTS; TRANSACTION COSTS AND C++; PROFIT-AND-LOSS FUNCTION; CONCLUSIONS; Chapter 3: R- and L-Algorithms for Maximum Profit Strategy; S-FUNCTION AND S-MATRIX; INTERVAL AND ITS BOUNDARIES THE BEST BUYING AND SELLING POINTS ON THE S-INTERVALPOLARITY OF S-INTERVALS; R-ALGORITHM; L-ALGORITHM; C++ IMPLEMENTATION; C++ PROGRAM EVALUATING POTENTIAL PROFIT; |

CONCLUSIONS; Chapter 4: Money Management and Discrete Nature of Trading; DENOMINATIONS; INDUCTION AND TRADING ACCOUNT SIZE; GROWTH FUNCTION AND OPTIMAL B; DISCRETE NATURE OF TRADING; CONCLUSIONS; Chapter 5: Money Management for Potential Profit Strategy; THE BEST ALLOCATION FRACTION FOR POTENTIAL PROFIT STRATEGY; SELF-FINANCING RESTRICTION; MINIMAL A; ACTIONS AND POSITIONS TEST4.CPP; THE FIRST AND SECOND P&L RESERVES RULES FOR OFFSETTING POSITIONSCLASSES TRADE AND TRADES; CLASS POSITION; USING POSITION AND TRADES TEST5.CPP; CONCLUSIONS; Chapter 6: Best to Better; ALGORITHM FOR THE FIRST PROFIT-AND-LOSS RESERVE STRATEGY; ALGORITHM FOR THE SECOND P&L RESERVE STRATEGY; PROGRAM APPLYING THREE ALGORITHMS; CONCLUSIONS; Chapter 7: Direct Applications; ONLY IN THE PAST; SLEEPING BEAUTY; WAR AND PEACE; CONCLUSIONS; Chapter 8: Indicators Based on Potential Profit; PERFORMANCE MEASURES AND INDICATORS; STRATEGY EVALUATION; CONCLUSIONS; Chapter 9: Statistics of Trades and Potential Profit STATISTICAL PROPERTIES OF TRADESPROGRAM EVALUATING STRATEGY AND TRADES; CONCLUSIONS; Chapter 10: Comparing Markets; TIME FRAME AND PRICES; SELECTED CONTRACTS; DATA FILE FORMAT; RESULTS OF APPLICATION OF MAXPROF3 AND EVALUATE; MULTIMARKET POTENTIAL PROFIT ALGORITHMS; EPILOGUE; CONCLUSIONS; Bibliography and Sources; About the CD-ROM; INTRODUCTION; SYSTEM REQUIREMENTS; USING THE CD; WHAT'S ON THE CD; Index

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Sommario/riassunto

""Mr. Salov has taken one of my favorite creations - Perfect Profit - and provided an expanded description of his interpretation of it and put it in your hands with the included software. Like I said fifteen years ago, Perfect Profit is an important tool for the trading system developer. See for yourself.""-Robert Pardo, President, Pardo Capital Limited ""A very in-depth reference for programmers that should serve well into the future. The code herein lends itself well to other syntactically similar programming languages such as Java, PHP, and C#.""-Ralph Vince The goal of trading

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