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Autore	Weissman Richard L
Titolo	Mechanical trading systems [[electronic resource] ] : pairing trader psychology with technical analysis // Richard L. Weissman
Pubbl/distr/stampa	Hoboken, NJ, : John Wiley & Sons, c2005
ISBN	0-470-42152-5 1-280-26578-7 9786610265787 0-471-73097-1
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Collana	The Wiley trading
Disciplina	332.63/2042
Soggetti	Investment analysis Speculation Electronic books.
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 (p. 205-206) and index.
Nota di contenuto	Mechanical Trading Systems; Contents; Preface; Acknowledgments; Chapter 1: Dispelling Myths and Defining Terms; DISPELLING THE MYTHS: THE INEFFICIENT MARKET AND THE HARD ROAD TO PROFITS; TECHNICAL ANALYSIS: A DEFINITION; MECHANICAL TRADING SYSTEMS: A DEFINITION; DEFINING THE TIME FRAMES; TECHNICAL ANALYSIS: WHY IT WORKS; TYPES OF TECHNICAL INDICATORS: TREND-FOLLOWING AND MEAN REVERSION; Chapter 2: Mathematical Technical Analysis; TYPES OF TECHNICAL INDICATORS; TREND-FOLLOWING INDICATORS: INDICATOR-DRIVEN TRIGGERS; PRICE-TRIGGERED TREND-FOLLOWING INDICATORS: DONCHIAN'S CHANNEL BREAKOUT MEAN REVERSION INDICATOR-DRIVEN TRIGGERS: OSCILLATORSChapter 3: Trend-Following Systems; PRELIMINARY CONSIDERATIONS; TWO MOVING AVERAGE CROSSOVER; ICHIMOKU TWO MOVING AVERAGE CROSSOVER; THREE MOVING AVERAGE CROSSOVER; ICHIMOKU THREE MOVING AVERAGE CROSSOVER; MACD; DMI; DMI WITH ADX; CHANNEL BREAKOUT; BOLLINGER BANDS; SOME COMPARISONS; GENERAL RULES OF THUMB; CUTTING THE TAILS OF A SYSTEM'S DISTRIBUTION; PSYCHOLOGICAL PROFILE OF A TREND-FOLLOWING TRADER; Chapter 4:

Mean Reversion Systems; CONSIDERATIONS IN ANALYZING INTERMEDIATE-TERM MEAN REVERSION TRADING SYSTEMS TREND-FOLLOWING MEAN REVERSION SYSTEMS NONDIRECTIONALLY BIASED MEAN REVERSION SYSTEMS; PSYCHOLOGICAL PROFILE OF AN INTERMEDIATE-TERM MEAN REVERSION TRADER; FADING THE LOSING SYSTEM; Chapter 5: Short-Term Systems; LIQUIDITY AND VOLATILITY; BACKTESTED RESULTS; SWING TRADING WITH 2-HOUR BARS; MEAN REVERSION SYSTEMS USING 60-MINUTE BARS; NONDIRECTIONALLY BIASED MEAN REVERSION SYSTEMS; MEAN REVERSION SYSTEMS USING 30-MINUTE BARS; 15-MINUTE BAR SYSTEMS: RSI EXTREMES WITH 50-HOUR MOVING AVERAGE FILTER; 5-MINUTE BAR SYSTEMS: RSI EXTREMES WITH 16.67-HOUR MOVING AVERAGE FILTER PSYCHOLOGICAL PROFILE OF A SHORT-TERM TRADER Chapter 6: Knowing Oneself; TRADER PSYCHOLOGY: EVER THE SAME AND PERPETUALLY CHANGING; TIME FRAMES, TRADING SYSTEMS, AND PERSONALITY TRAITS; Chapter 7: System Development and Analysis; SYSTEM DEVELOPMENT ISSUES: AN OVERVIEW; BENEFITS OF MECHANICAL TRADING SYSTEMS; PITFALLS OF MECHANICAL TRADING SYSTEMS; OPTIMIZATION PROCESS; SYSTEM DEVELOPMENT PROCESS; DATA ANALYSIS PROCESS; TRADING SYSTEM PHILOSOPHY STATEMENTS; MEASURING TRADING SYSTEM PERFORMANCE; Chapter 8: Price Risk Management; PRICE RISK MANAGEMENT ISSUES: AN OVERVIEW STOP-LOSS PRICE RISK MANAGEMENT FOR TRADING ACCOUNTS TWO SCHOOLS OF PRICE RISK MANAGEMENT; STOP-LOSS PRICE RISK MANAGEMENT; VOLUMETRIC PRICE RISK MANAGEMENT: MARTINGALE AND ANTI-MARTINGALE STRATEGIES; VALUE AT RISK: AN OVERVIEW; BENEFITS OF VALUE AT RISK; PITFALLS OF VALUE AT RISK; STRESS TESTING; PSYCHOLOGY OF PRICE RISK MANAGEMENT; MECHANICAL TRADING SYSTEMS, DRAWDOWNS, AND TRADER CONFIDENCE; Chapter 9: Improving the Rate of Return; THREE TYPES OF DIVERSIFICATION; DIVERSIFICATION OF PARAMETER SETS; MECHANICS OF TRADING SYSTEM DIVERSIFICATION; PSYCHOLOGY OF TRADING SYSTEM DIVERSIFICATION Chapter 10: Discretion and Systems Trading

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Sommario/riassunto

A wide variety of flexible trading systems that combine sophisticated technical analysis with trading psychology theory Mechanical Trading Systems examines the development process for choosing and using mechanical trading systems in conjunction with trader psychology. This book discusses the advantages and disadvantages of mechanical trading systems; the dangers in system development and how to avoid them; the optimal methods for back-testing trading systems; position sizing and other risk quantification tools; and methods of improving rates of return on investments without significantly in

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2. Record Nr.	UNISALENTO991003250209707536
Autore	Dürer, Albrecht <1471-1528>
Titolo	Alberti Dureri clarissimi pictoris et geometrae De Sym[m]etria partium in rectis formis hu[m]anorum corporum libri in latinum conuersi
Pubbl/distr/stampa	Norimbergæ : in aedibus viduae Durerianae, 1532
Titolo uniforme	Von menschlicher Proportion. Latino 1389079
Descrizione fisica	[80] c. : ill.; 2° (330 x 210 mm).
Altri autori (Persone)	Camerarius, Joachim, il Vecchio <1500-1574>
Altri autori (Enti)	Biblioteca apostolica vaticana.Raccolta Cicognara> Dürer, Agnes (tipografo) Andreae, Hieronymus (tipografo)
Soggetti	Proporzione nell'arte Figura umana Anatomia artistica
Lingua di pubblicazione	Latino
Formato	Microfilm
Livello bibliografico	Monografia
Note generali	Testo a piena pagina e su due colonne. - 46 linee di testo. - Incisioni xil. - Bianca la c. O4. - A c. A1r monogramma di Dürer. Il tit. si ricava dall'incipit a c. A1r. - I dati di pubblicazione si ricavano dal colophon a c. O3v. Traduzione di Joachim Camerarius il vecchio. - Per il nome dello stampatore si veda VD16. Legatura 3/4 pelle verde e carte Remondini. - Sul dorso autore, tit. e data di pubblicazioni impressi in oro. Capitelli in cotone bianco/rosso. - [1] c. di guardia ant. e [1] c. post con filigrana. Visibili le iniziali "I.M. C." Riproduzione in microfiche dell'originale conservato presso la Biblioteca Apostolica Vaticana