



ALGORITHMIC TRADING SYSTEMS
ADVANCED GAP STRATEGIES
FOR THE FUTURES MARKETS

David Bean

Perry J. Kaufman

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Strategie di trading con Python Giovanni Trombetta, 2020-04-26T00:00:00+02:00 Gli strumenti di coding per progettare strategie di successo Python oggi al massimo della sua popolarit un linguaggio alla portata di tutti Semplice da apprendere potente e open source utilizzato nei pi svariati ambiti professionali e industriali dall'ingegneria alla ricerca medica fino alla finanza Questo libro sia un manuale di programmazione Python per neofiti e non sia un manuale di progetto di analisi quantitativa Il taglio molto pratico ha l'obiettivo di rendere il lettore indipendente nelle proprie analisi siano esse di breve periodo in ottica trading che di medio lungo periodo con orizzonte investing Dopo aver appreso le basi del linguaggio e dell utilizzo delle principali librerie si passa all'analisi statistica dei dati di prezzo fino alla ricerca di inefficienze da poter utilizzare con profitto nella realizzazione di trading system intraday e multiday Il lettore poi guidato nella realizzazione di un intero motore di backtest e nell'approfondimento delle tecniche di validazione classiche e non convenzionali Dopo aver messo a confronto diversi sistemi che operino sia su azioni che su commodity vengono approfonditi i temi dell'ottimizzazione multi parametrica e della gestione del rischio mediante un focus particolare sulla Montecarlo Analysis e sull Equity Performance Control In sintesi un testo che racconta in dettaglio tutte le fasi di progetto realizzazione e validazione di idee al servizio dell Advanced Trading Rules Stephen Satchell, Emmanuel Acar, 1998 An overview of financial markets trading investitore rules It shows the financial market professional and student how to apply econometrics computer modelling technical and quantitative analysis to financial markets trading Also explained in this text are technical indicators neural networks genetic algorithms quantitative techniques and charts Technical Analysis of Stocks and Commodities ,2007 **Seven Trading** Systems for the S&P Futures David Bean, 2010 A 2018 video update from the author of how the trading systems have performed since the release of this book with NinjaTrader and MultiCharts code now available https capstonetradingsystems com products seven trading systems for the S p futures e book Discover seven new trading strategies for the S P futures If you are a beginner or advanced trading the daily open can be one of the best ways to trade the market We specifically cover the rules on how to systematically day trade the E mini S P 500 futures Learn how to distinguish between four different gap trading setups and how to trade a Gap Fill or Gap Continuation Learn how to combine two strategies into one Understand the PT SL Ratio Learn how to exit a trade with graphical analysis techniques Discovering both the art and science of trading as well as the secret behind optimization. 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