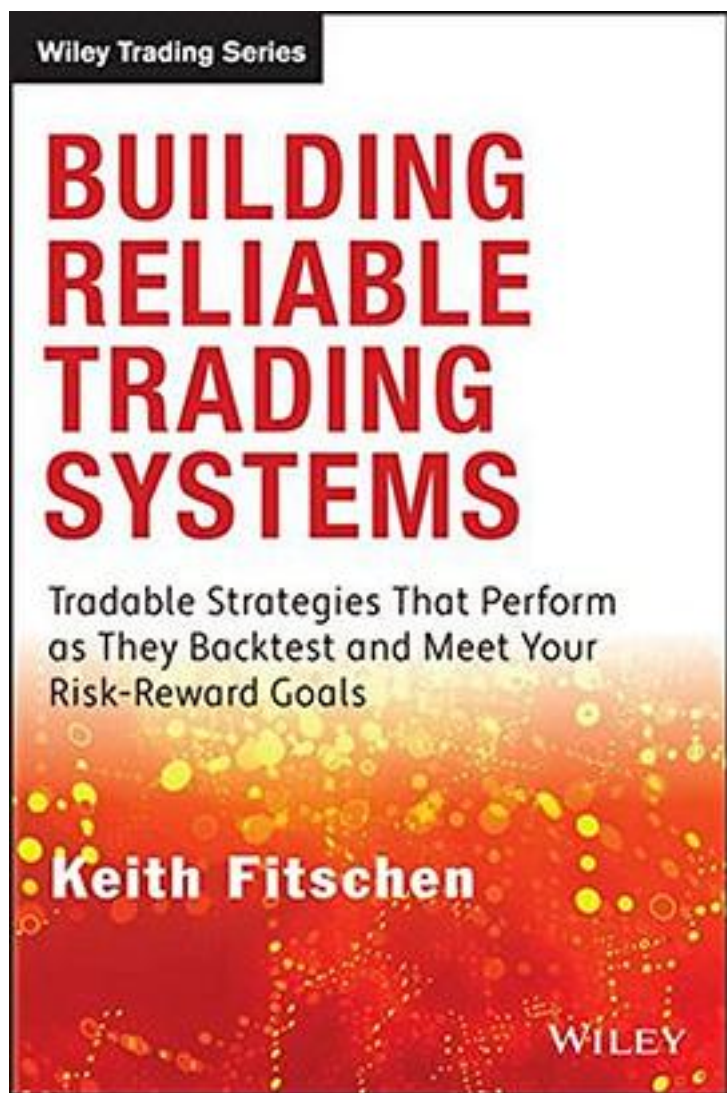


Building Reliable Trading Systems



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An award winning system developer explains how to create, test, and implement a profitable trading system. Traders have long been drawn to the idea of translating their strategies and ideas into trading systems. While successful trading systems have been developed, in most cases, they work very well for a period of time in specific markets, but perform less well across all markets in all time frames. Nobody understands this better than author Keith Fitschen-a thought-leader in trading system development-and now, with Trading Strategy Generation + Website , he shares his extensive experience in this field with you. Trading Strategy Generation skillfully explains how to take market insights or trading ideas and develop them into a robust trading system. In it, Fitschen describes the critical steps a trader needs to follow, including: translating the market insight into a rules-based approach; determining entry and exit points; testing against historical data; and integrating money management and position sizing into the system. Written by an award winning system developer who has actively traded his systems for thirty years Introduces new ideas on money management and position sizing for different markets Details exactly what it takes to build, test, and implement a profitable technical trading system A companion Website contains supplementary material, including Excel spreadsheets designed to rate the strength of entry signals and provide money management guidance based on market volatility and portfolio correlations Written with the serious trader in mind, Trading Strategy Generation is an accessible guide to building a system that will generate realistic returns over time.

作者介绍:

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标签

金融科技

量化

英文原版

交易系统

交易

经济

数据分析

IT

评论

还不错，就是浅。

开篇即说明在搭建交易系统时如何避免参数拟合，应该是本干货。不过不适合初学者，最好看看其他入门的系统交易的书籍再看这本书，会更容易理解一些。

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书评

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