

Building Winning Algorithmic Trading Systems: A Trader's Journey From Data Mining to Monte Carlo Simulation to Live Trading (Wiley Trading)

Kevin Davey

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Develop your own trading system with practical guidance and expert advice

In *Building Algorithmic Trading Systems: A Trader's Journey From Data Mining to Monte Carlo Simulation to Live Training*, award-winning trader Kevin Davey shares his secrets for developing trading systems that generate triple-digit returns. With both explanation and demonstration, Davey guides you step-by-step through the entire process of generating and validating an idea, setting entry and exit points, testing systems, and implementing them in live trading. You'll find concrete rules for increasing or decreasing allocation to a system, and rules for when to abandon one. The companion website includes Davey's own Monte Carlo simulator and other tools that will enable you to automate and test your own trading ideas.

A purely discretionary approach to trading generally breaks down over the long haul. With market data and statistics easily available, traders are increasingly opting to employ an automated or algorithmic trading system—enough that algorithmic trades now account for the bulk of stock trading volume. *Building Algorithmic Trading Systems* teaches you how to develop your own systems with an eye toward market fluctuations and the impermanence of even the most effective algorithm.

Learn the systems that generated triple-digit returns in the World Cup Trading Championship Develop an algorithmic approach for any trading idea using off-the-shelf software or popular platforms Test your new system using historical and current market data Mine market data for statistical tendencies that may form the basis of a new system

Market patterns change, and so do system results. Past performance isn't a guarantee of future success, so the key is to continually develop new systems and adjust established systems in response to evolving statistical tendencies. For individual traders looking for the next leap forward, *Building Algorithmic Trading Systems* provides expert guidance and practical advice.

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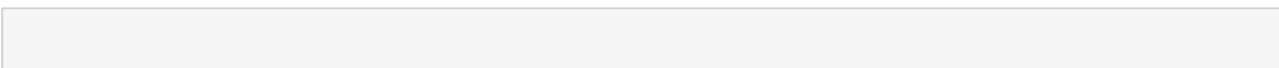
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From Reader Review Building Winning Algorithmic Trading Systems: A Trader's Journey From Data Mining to Monte Carlo Simulation to Live Trading (Wiley Trading) for online ebook

Jacqui Allen says

I thoroughly enjoyed this book. It was an interesting read and discussed a lot of concepts that are pertinent to me and where I am in my trading journey. I imagine I will read this book many times to take in as much information as I can but I am definitely better equipped for my algo journey having read this book.

Robert Sander says

Nice overview of the Algo-Trading world.

Jacob W says

Critical read

Very simple: if you consider algo trading you must read this book. Enough said. This book provides a critical insight into the process of creating a portfolio of profitable strategies.

Peter says

Great book, foundational to anyone that wants to learn how to get into algo-trading (or in my opinion, any kind of trading).

Even if you don't like automated trading, you should read this in order to understand what you are up against; this is a basic-introductory book to algo trading and even then, It will probably crush anything you think you know about how trading is done.

It won't teach you how to trade (you should know something about that if you are reading this book, there is a reason you got here), but it will most definitely show you a more holistic approach to trading and how math is quintessential to it at some point.

No snake oil here, just a LOT of hard work ahead, if you ever want to trade against professionals.

Great intro book to algo trading by Kevin Davey, I very much recommend it.

Tadas Talaikis says

Changed my vote due to author following that crazy lunatic Donald Trump. Can't support anything related to

this. For anyone who still thinks in data, see this:

If you didn't found that statism, religion and ideologism is **negative alpha** pn the long run., then I'm sorry for you.

Tanakorn says

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