Demonstrate knowledge of systematic trading.Including:

Understand systematic trading rules

Identify three key questions in evaluating a systematic trading system

Understand validation and the potential degradation of systematic trading rules

Explain various systematic trading strategies

Calculate simple moving averages in systematic trading strategies

Calculate weighted and exponential moving averages in systematic trading strategies

Interpret moving average strategies

Discuss breakout strategies

Analyze trend-following strategies as being long volatility

Analyze non-trend-following strategies as pattern recognition systems

Discuss relative value strategies and technical analysis