

# Algotrading



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- Generating Alpha
- Skills you need
- How to develop trading algorithm
- Components of trading algorithm
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# Algorithmic vs Discretionary Trading

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**100% MECHANICAL**

WATCHES MARKET ALL THE TIME

ABILITY TO BACKTEST YOUR STRATEGIES

**CONSISTENT APPROACH**

THE TRADING IS AS GOOD AS YOUR CODE

**EMOTIONAL DECISION MAKING**

**TIME CONSTRAINTS**

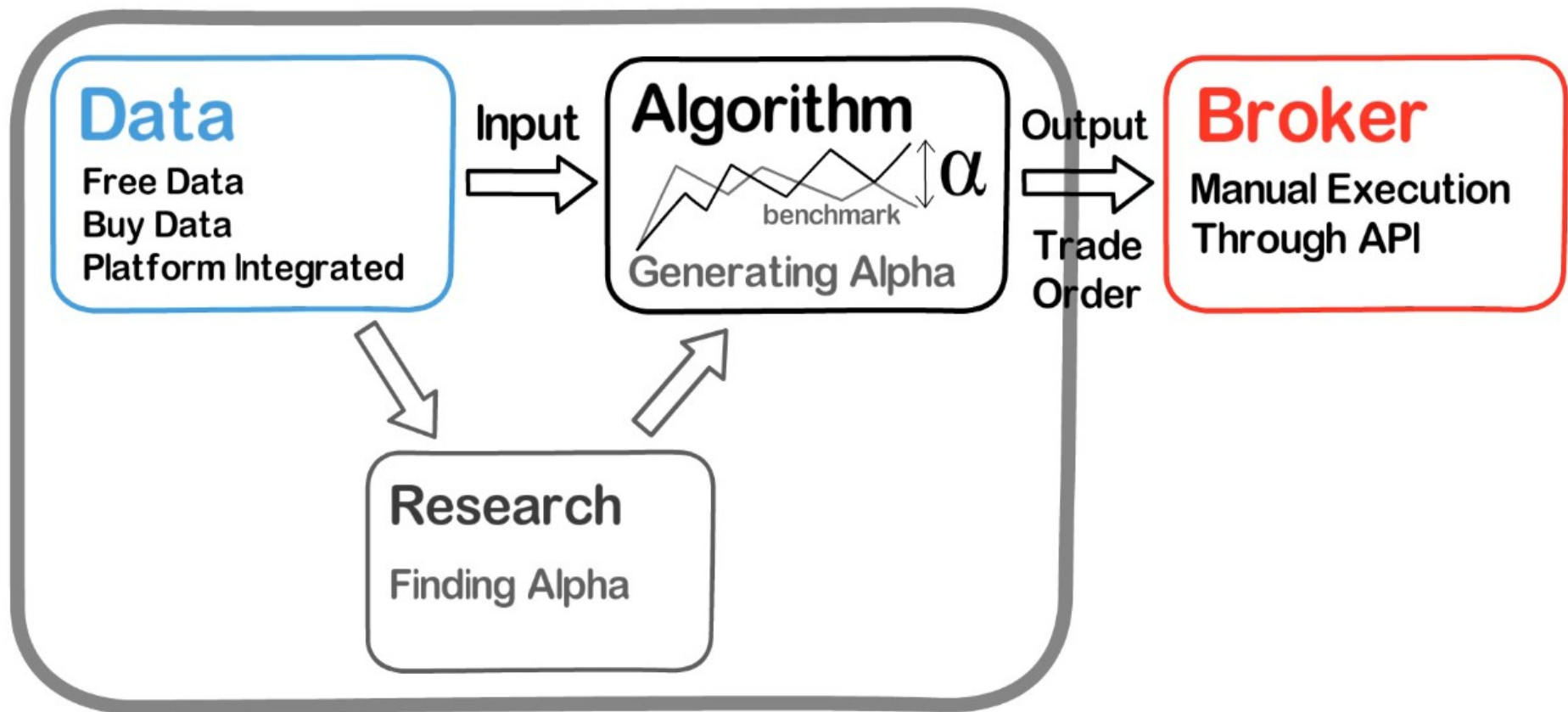
**CANT BACKTEST TO THE SAME EXTENT**

**INCONSISTENT APPROACH DUE TO HUMAN NATURE**

THE TRADING IS AS GOOD AS YOU



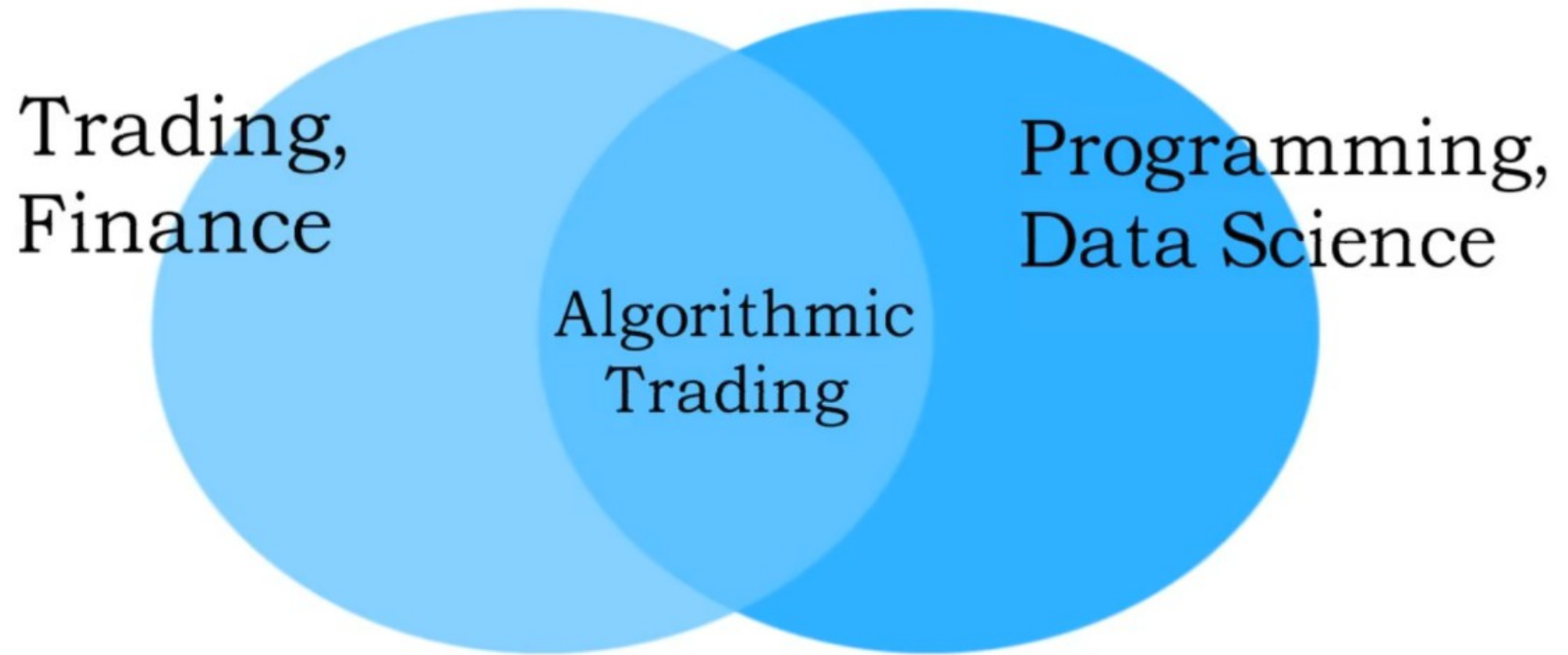




**QUANTCONNECT** 

 **Quantopian**

# Algorithmic Trading



# Trading/Finance

- UNDERSTAND ALL THE BASICS
- SUPPLY AND DEMAND
- ASSET TYPES (STOCKS, OPTIONS, FUTURES, FOREX...)
- BUYING VS SELLING
- BID/ASK SPREADS
- THE IMPORTANCE OF LIQUIDITY
- UNDERSTAND TRADING ON MARGIN
- RISK MANAGEMENT
- ORDER TYPES

...

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# How to Develop Trading Algorithms

- 1. COME UP WITH AN IDEA**
- 2. TRANSLATE IT TO CODE**
- 3. BACKTEST IT**
- 4. OPTIMIZE**
- 5. ADD SAFEGUARDS**
- 6. TEST, OPTIMIZE AND OPTIMIZE**
- 7. PAPER TRADE**
- 8. START SMALL**
- 9. SCALE UP**
- 10. OPTIMIZE AND MONITOR**





Data In

### Universe Selection

Which Asset Class?

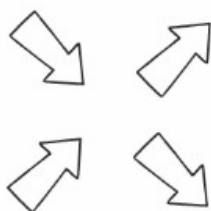
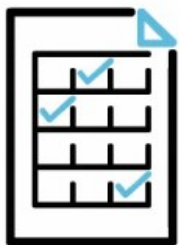
Filters:

Liquidity  
Price  
Industry



### Alpha

$\alpha$



### Transaction Cost



Commissions  
Slippage  
Market Impact

### Risk



When to manage positions?

### Portfolio Construction



Capital Allocation

### Execution

Order Size, Order Type,  
Order Time, Order Price ...

BUY 100  
XYZ @94  
LMT 10:00



Trade Order Out



# Source



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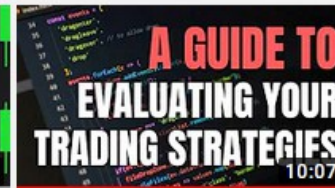
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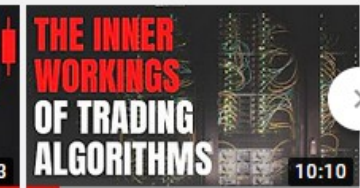
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# Speech to text



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## SpeechRecognition 3.8.1

```
pip install SpeechRecognition
```



[Latest version](#)

Released: Dec 5, 2017

Library for performing speech recognition, with support for several engines and APIs, online and offline.

# Speech to text



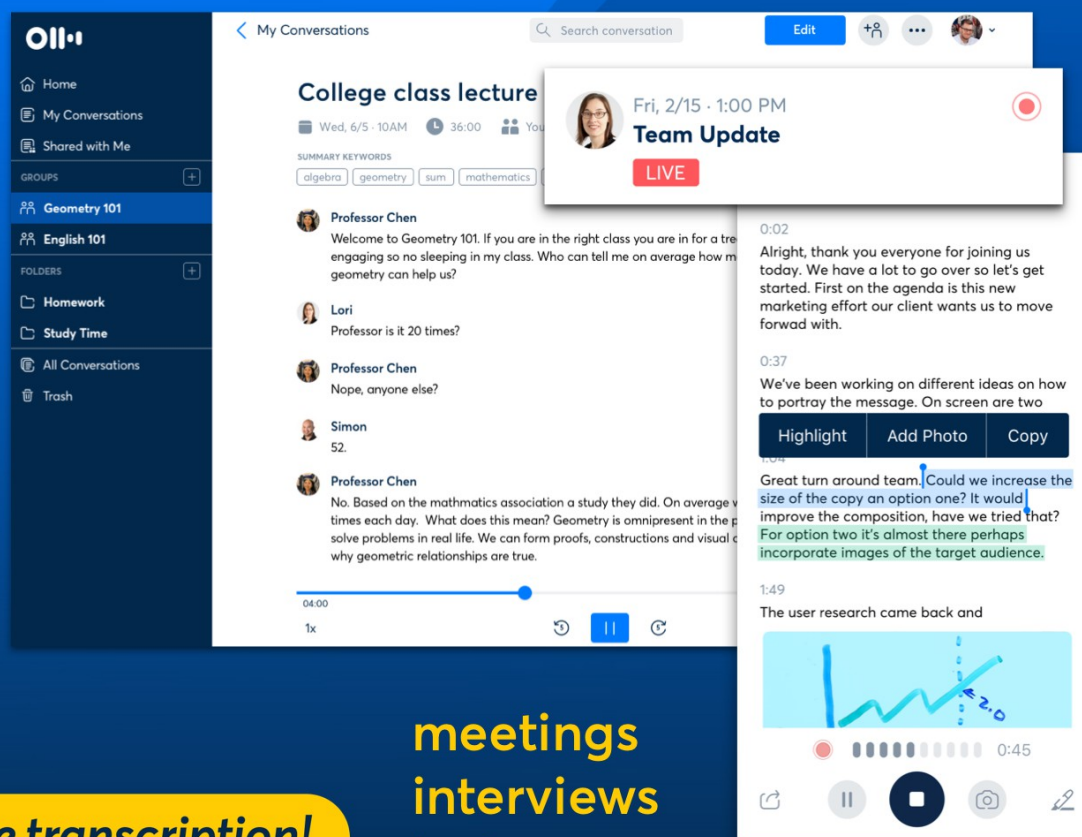
# Otter.ai

Capture notes.  
Share conversations.



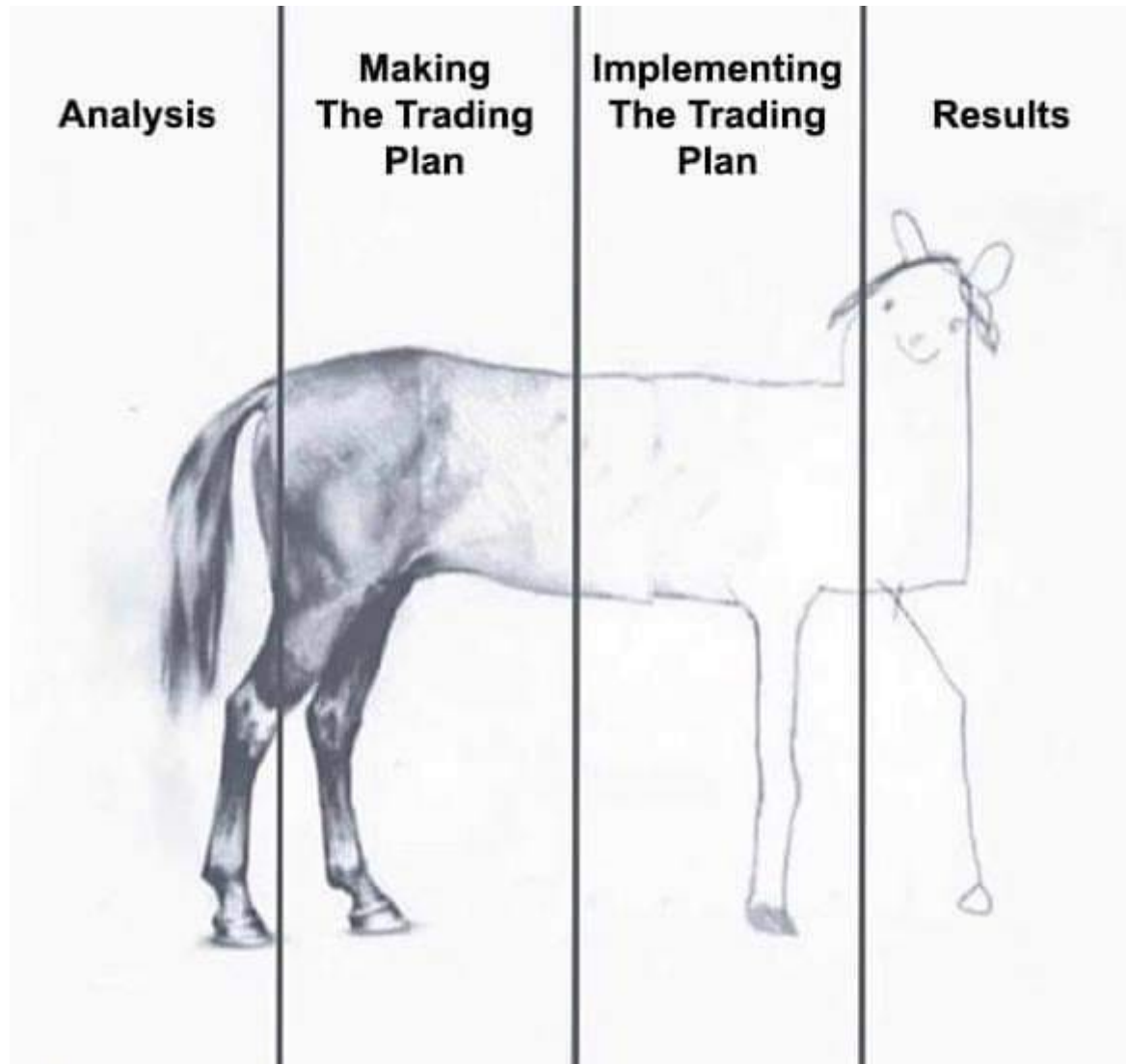
**Live transcription!**

meetings  
interviews  
lectures





# Thanks



-Not financial advice-