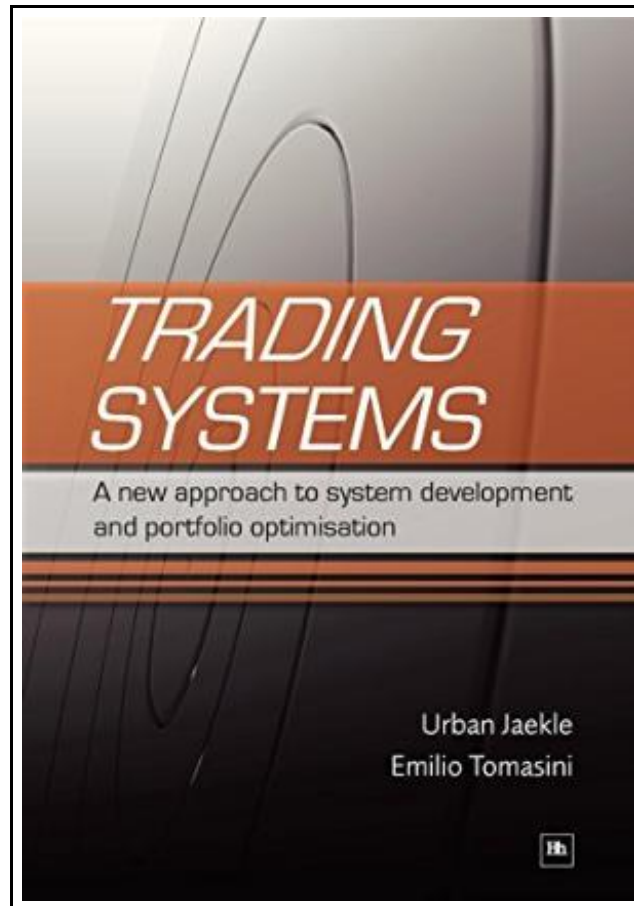


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TRADING SYSTEMS: A NEW APPROACH TO SYSTEM DEVELOPMENT AND PORTFOLIO OPTIMISATION



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Harriman House Publishing. Paperback. Book Condition: new. BRAND NEW, Trading Systems: A New Approach to System Development and Portfolio Optimisation, Emilio Tomasini, Urban Jaekle, 'The key is how to adapt existing codes to the current market conditions, how to build a portfolio and how to know when the moment has come to stop one system and start another one'. Every day there are traders who make a fortune. It may seem that it seldom happens, but it does - as William Eckhardt, Ed Seykota, Jim Simons, and many others remind us. You can join them by using systems to manage your trading. This book explains exactly how you can build a winning trading system. It is an insight into what a trader should know and do in order to achieve success in the markets, and it will show you why you don't need to be a rocket scientist to build a winning trading system. There are three main parts to "Trading Systems". Part One is a short, practical guide to trading systems' development and evaluation. It condenses the authors' years of experience into a number of practical tips. It also forms the theoretical basis for Part Two, in which readers will find a step-by-step development process for building a trading system, covering everything from initial code writing to walk forward analysis and money management. Part Three shows you how to combine a number of trading systems, for all the different markets, into an effective portfolio of systems. A trader can never really say he was successful, but only that he survived to trade another day; the 'black swan' is always just around the corner. "Trading Systems" will help you find your way through the uncharted waters of systematic trading and show you what it takes to be among those that survive....



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