

Systematic Trading Module

Presentation

Daniel Bloch

VinUnivesity & Paris Sorbonne

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Part I

- Quantitative trading: description
- Quantitative strategies: Technical Indicators (TIs)
- Quantitative strategies: Price Actions (PAs)
- Trading with the Relative Moving Average (RMA)
- Volatility trading

Part II

- Mathematical concepts: non-stationarity, long memory, power-laws, rare events and jumps, regimes
- Characteristics of financial times series: stylised facts (heavy tails and non-Gaussianity, power-law tails, volatility clustering and persistence etc)
- Sample statistics

Part III

- Failure of the first two (sample) moments
- Failure of measures: MSE, MAE
- Limits of systematic trading under market uncertainty

SSRN

- Futuretesting Quantitative Strategies
<http://ssrn.com/abstract=4647103>
- Dynamically Characterising Time Series With Relative Moving Moments (Abstract ID 4817751):
<https://ssrn.com/abstract=4817751>
- A Course On Systematic Trading With RMA
<https://papers.ssrn.com/abstract=5278107>
- False Confidence in Systematic Trading: Illusion of Speed and Mirage of Performance, Abstract ID: 5393135

The end

Thank You !