The below mentioned 3 links are the building blocks for your query regarding algo trading  
  
[http://quantivity.wordpress.com/2010/01/10/how-to-learn-algorithmic-trading/](http://www.linkedin.com/redirect?url=http%3A%2F%2Fquantivity%2Ewordpress%2Ecom%2F2010%2F01%2F10%2Fhow-to-learn-algorithmic-trading%2F&urlhash=qIkA&_t=tracking_disc)[http://quantivity.wordpress.com/2010/01/12/how-to-learn-algorithmic-trading-part-2/](http://www.linkedin.com/redirect?url=http%3A%2F%2Fquantivity%2Ewordpress%2Ecom%2F2010%2F01%2F12%2Fhow-to-learn-algorithmic-trading-part-2%2F&urlhash=rNTo&_t=tracking_disc)[http://quantivity.wordpress.com/2010/01/12/how-to-learn-algorithmic-trading-part-3/](http://www.linkedin.com/redirect?url=http%3A%2F%2Fquantivity%2Ewordpress%2Ecom%2F2010%2F01%2F12%2Fhow-to-learn-algorithmic-trading-part-3%2F&urlhash=2dbA&_t=tracking_disc)  
  
You can also check the below link for latest research in Quantitative Finance   
[http://arxiv.org/archive/q-fin](http://www.linkedin.com/redirect?url=http%3A%2F%2Farxiv%2Eorg%2Farchive%2Fq-fin&urlhash=l3n8&_t=tracking_disc)

[**Mark Brown mark@markbrown.com**](http://www.linkedin.com/groups?viewMemberFeed=&gid=62719&memberID=56072165) • mike - breakouts were among the very first form of algo trading. your most dependable method of algo trading using breakouts would be to use a piece of paper and a pencil to track the highest price and the lowest price of x number days in the past and when that is violated take action. ~m

[**Mark Brown mark@markbrown.com**](http://www.linkedin.com/groups?viewMemberFeed=&gid=62719&memberID=56072165) • Two trading systems one trends only the other switches between trending and counter trending. Look at the Equity lines of each, it makes me wonder why anyone would singularly focus on the trend only.   
.   
Typical trend system profits - missing much of the market action thus makes less money.  
[http://markbrown.com/linkedin/pics/trend/mb1340.gif](http://www.linkedin.com/redirect?url=http%3A%2F%2Fmarkbrown%2Ecom%2Flinkedin%2Fpics%2Ftrend%2Fmb1340%2Egif&urlhash=HROk&_t=tracking_disc)   
.   
Typical always-in system profits - captures all of the market action making more money.   
[http://markbrown.com/linkedin/pics/trend/mb1339.gif](http://www.linkedin.com/redirect?url=http%3A%2F%2Fmarkbrown%2Ecom%2Flinkedin%2Fpics%2Ftrend%2Fmb1339%2Egif&urlhash=MMw5&_t=tracking_disc)  
  
~m

[**Gus Tsahas**](http://www.linkedin.com/groups?viewMemberFeed=&gid=62719&memberID=24827034) • The classical trend systems are easy to code and execute and the hardest thing is sitting tight and waiting out the trades. Combinations with always in and mean reversion systems takes more effort and resources and the timing needs to be precise but as Mark indicated there is more money to be made with combinations.

[**Jessica Moore**](http://www.linkedin.com/groups?viewMemberFeed=&gid=62719&memberID=153011981) • Hey Mike...we've been holding a lot of free meetups in Chicago and New York (where our offices are) and also doing webinars online that discuss ways to take advantage of algorithmic breakouts.   
  
At this point, things have progressed where it's machines fighting with machines, and no longer a man vs. machine issue.   
  
One of the webinars we recently had and actually are doing again soon, focuses on analyzing and tracking the breakouts that are formed when the machines are leap frogging one another trying to scalp for profits. The idea behind this is that you remove yourself from competing with the machines on breakouts and instead sit back, identify when the breakout happens, jump in and ride the wave that the machines create for a short period of time, and scalp a quick profit.   
  
Not sure if any of this interests anyone but figured I'd throw it out there. Let me know if this does cause I an always provide more info and talk about it forever haha.

[**Dwayne Paschall**](http://www.linkedin.com/groups?viewMemberFeed=&gid=62719&memberID=57125244) • Intraday News Analytics from EOTPRO and Thomson Reuters  
  
[https://docs.google.com/open?id=0ByUhXypJM\_S3NkdPUWFzdGRMeTA](http://www.linkedin.com/redirect?url=https%3A%2F%2Fdocs%2Egoogle%2Ecom%2Fopen%3Fid%3D0ByUhXypJM_S3NkdPUWFzdGRMeTA&urlhash=RiS6&_t=tracking_disc)

[**Mike Volpe**](http://www.linkedin.com/groups?viewMemberFeed=&gid=62719&memberID=44225703) • Thank you Mark, I'm now looking into some kind of formal study on Algo trading.

[**Mike Volpe**](http://www.linkedin.com/groups?viewMemberFeed=&gid=62719&memberID=44225703) • Thank you Jessica, Wow! that was a lot of information for me to digest, but interesting. Any chance those free-meetups are archived?

[**Gary Thomson**](http://www.linkedin.com/groups?viewMemberFeed=&gid=62719&memberID=203120286) • Hi Mike,   
More info:  
  
Forecast: The Markets Are Still Predictable   
[http://seekingalpha.com/article/693861-forecast-the-markets-are-still-predictable](http://www.linkedin.com/redirect?url=http%3A%2F%2Fseekingalpha%2Ecom%2Farticle%2F693861-forecast-the-markets-are-still-predictable&urlhash=VbAI&_t=tracking_disc)

[**Marko Rantala**](http://www.linkedin.com/groups?viewMemberFeed=&gid=62719&memberID=276939) • It seems that simple breakout strategies are used quite a lot currently at least in commodity markets, still. Just see those fast peaks after simple day high/low values are reached. I have done some strategies based to those (check:[http://pvoodoo.com/StrategyExamples.html](http://www.linkedin.com/redirect?url=http%3A%2F%2Fpvoodoo%2Ecom%2FStrategyExamples%2Ehtml&urlhash=bCRD&_t=tracking_disc" \t "blank) Breakout & ShortSqueeseBreakout). Personally I like more of that ShortSqueeseBreakout as it has clear exit point and it is working for indexes as well.  
  
(Equity curve of that shortsqueesebreakout: [http://pvoodoo.blogspot.com/2012/08/a-pvshortsqueezebreakout-strategy.html](http://www.linkedin.com/redirect?url=http%3A%2F%2Fpvoodoo%2Eblogspot%2Ecom%2F2012%2F08%2Fa-pvshortsqueezebreakout-strategy%2Ehtml&urlhash=ewTa&_t=tracking_disc) FDAX )

[**Dwayne Paschall**](http://www.linkedin.com/groups?viewMemberFeed=&gid=62719&memberID=57125244) • You might want to look at this too:  
  
Intraday News Analytics from EOTPRO and Thomson Reuters  
  
[https://docs.google.com/file/d/0ByUhXypJM\_S3bXNreUtVRU9ScG8/edit](http://www.linkedin.com/redirect?url=https%3A%2F%2Fdocs%2Egoogle%2Ecom%2Ffile%2Fd%2F0ByUhXypJM_S3bXNreUtVRU9ScG8%2Fedit&urlhash=n-kh&_t=tracking_disc)

[**Han-Sheng Peng**](http://www.linkedin.com/groups?viewMemberFeed=&gid=62719&memberID=102346743) • Hi Mike,   
Are you looking for some algo trading strategies driven by technical indicators? If so, we had one breakout strategy using the combination of Darvas Box and squeeze indicator. If you are interested in it, you can take a look at here. ([http://blog.equametrics.com/?s=darvas+box](http://www.linkedin.com/redirect?url=http%3A%2F%2Fblog%2Eequametrics%2Ecom%2F%3Fs%3Ddarvas%2Bbox&urlhash=3Lew&_t=tracking_disc))

[**Henry Hazan**](http://www.linkedin.com/groups?viewMemberFeed=&gid=62719&memberID=56072975) • This book has a good article about spikes. Spikes are breakout, but fast ones, and they come back. [http://www.amazon.com/High-Frequency-Trading-Practical-Algorithmic-Strategies/dp/0470563761](http://www.linkedin.com/redirect?url=http%3A%2F%2Fwww%2Eamazon%2Ecom%2FHigh-Frequency-Trading-Practical-Algorithmic-Strategies%2Fdp%2F0470563761&urlhash=i3lB&_t=tracking_disc)

[**Anthony Garner**](http://www.linkedin.com/groups?viewMemberFeed=&gid=62719&memberID=13338029) • I wrote an article called "Tuning Up the Turtle" in the December 2009 issue of "Futures & Options Trader" on why the original Turtle System died and how you can re-invigorate it. I intend to publish something not too dissimilar shortly on my new website [http://www.tradersplace.net](http://www.linkedin.com/redirect?url=http%3A%2F%2Fwww%2Etradersplace%2Enet&urlhash=hV4U&_t=tracking_disc)

[**Vasyl Harasymiv**](http://www.linkedin.com/groups?viewMemberFeed=&gid=62719&memberID=2013134) • I have a strategy pertaining to break-outs, which are called high-volume liquidity gaps in my research. See more descriptions here:[http://www.dukascopy.com/fxcomm/fx-article-contest/?Stability-In-Chaos-Of-EUR&action=read&id=1159](http://www.linkedin.com/redirect?url=http%3A%2F%2Fwww%2Edukascopy%2Ecom%2Ffxcomm%2Ffx-article-contest%2F%3FStability-In-Chaos-Of-EUR%26action%3Dread%26id%3D1159&urlhash=pVsE&_t=tracking_disc" \t "blank)  
  
Looking for partners to best find positioning (entry, exit, SL and TP)

[**LIUS CALL**](http://www.linkedin.com/groups?viewMemberFeed=&gid=62719&memberID=196325260) • Wanna see all my C and Space in 1 year before the market open and explain why EU went up/down, and why the lowest pips in EU not far away from 1.26 for example in 2012? i already made in 2013 but my focus in Euro Usd, only?if you wanna see it, iam glad to be in love, and explain all why the lowest pips / highest pips in that pips, and for exmple for january in 2013.   
Best Regard

[**Hao Zhang**](http://www.linkedin.com/groups?viewMemberFeed=&gid=62719&memberID=1520667) • Bollinger Bands is a good indicator for breakout, there is a possibility to set certain threshold (the market fluctuation gratitude declines gradually to some steady number) up to which the system will set short and long positions with stop loss, to wait till the market breaks out to high or low than the set positions.