

MIS4321

Computational Finance and

Algorithmic Trading

Fall 2025

Lecture #13

Example of Event Driven Signals

If $\text{price} > \text{threshold} \rightarrow \text{Sell}$

If $\text{price} < \text{threshold} \rightarrow \text{Buy}$

If $\text{percentChange} > \text{threshold} \rightarrow \text{Sell}$

If $\text{percentChange} < \text{threshold} \rightarrow \text{Buy}$

If $24\text{h_volume} > \text{threshold} \rightarrow \text{Buy or sell}$

If $\text{price1}/\text{price2} > \text{threshold} \rightarrow \text{sell pair1 buy pair2}$

If $\text{weightedAvgPrice} > \text{price} \rightarrow \text{buy}$

If $\text{weightedAvgPrice} < \text{price} \rightarrow \text{sell}$

<https://developers.binance.com/docs/alpha/market-data/general-info>

Next week

- **Trading Strategy Implementation**

Thank you for your participation ☺