Analysis of an Adaption of the Adaptive Aggressive Algorithm: Asking are AA Algorithms Actually All that Acurate in Applicable Auctions Anyway?

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1 Abstract

2 Introduction

Rupert

- What is automated trading (history)
- What our goal was

3 Environment

3.1 BSE

Jonny

- Limitations
- Restrictions (level of info — sealed bid double auction, dark pools? (`http://en.wikipedia.org/wiki/Dark_liquidity`, `http://en.wikipedia.org/wiki/Algorithmic_trading#Strategies_that_only_pertain_to_dark_pools`) etc.)

3.2 Traders

3.2.1 ZIP

Jonny

- What was significant — key points
- Advantages/disadvantages

3.2.2 GD-Variants

Rupert

- Shavers / Sniper / XKCD, etc.
- We implemented it but couldn't do a full implementation

3.3 Adaptive Aggressive Traders

3.3.1 Short term learning

Max

- Graphs — `r` vs price equilibrium

3.3.2 Long term learning

Max

- θ

3.3.3 Price estimation

Max

- Graph of all trades with projected price equilibrium
- **MEGA GRAPH**

4 Calibration

Group hug

- β_1, β_2, γ, η
- potential to compare statistically?

5 Results

Group hug

- Graph: Average balance over time
- Statistical **anal**ysis — why you used a certain test
  Ed's report: "According to the conducted Wilcoxon-Mann-Whitney two-tailed rank-sum tests, the difference in the observed efficiencies is significant ($U = 2, N_1 = N_2 = 10, p < 0.0003$)."
- Experiment with changing scheduler
- Other graphs

6 Conclusion

Group hug

- Thank you and good night
- Hold for applause