

Trend Systems

Howdy! This read me file is pretty much like the ones that have come before in the other course modules. This file describes the resources available for the Trend System course module along with the links to access them. Should we find an error or omission, I will post a revision to this file. In total, there are only 5 videos for this module. That being said, I will be asking you to work on an exercise on your own that will take some time to complete in addition to simply following along with the video. Plan on an additional one to one and half hours. I could be overestimating, but I also want to manage expectations accordingly. If it turns out to be shorter, then great!

In addition to the video links, I have also provided you with a book chapter on trend systems and a PowerPoint deck that serves as basis for the presentation of course concepts. In addition, I am also providing another file that is actually a backtest that implements a trend system. To run this script, you should use the same universe.rdata file that was posted for the backtesting course module. In fact, unless otherwise stated, we will use that same data file for all the remaining backtesting we will conduct in the course. So, I will **not** be reposting that particular data file. The PowerPoint deck and the script file, along with this read me first file have all been put into a zip folder and placed on our course web site in the folder aptly named, Trend Systems.

The video links are provided below. Note that the time (minutes:seconds) are provided for each video. In total there are about 1 hour and 9 minutes of video for the series of videos that comprise this course module.

1. Trend Systems: Part 1 – Basic Systems (8:34)
2. Trend Systems: Part 2 – Bands and Channels (10:48)
3. Trend Systems: Part 3 – Class Workshop: Bollinger Band Backtest (33:32)
4. Trend Systems: Part 4 – Two Trend Systems (12:09)
5. Trend Systems: Part 5 – Three Trends & Anticipating Trends (4:41)

Finally, I know that I cannot possibly cover all the material, make it perfect, and deliver it in a fashion that is readily comprehensible to everyone. Undoubtedly, I will miss a few things or you may find an error (for example a broken link). I ask you to please reach out to me and let me know so that I can take corrective action. As always, my goal is to make this as easy and as painless as possible for you.