

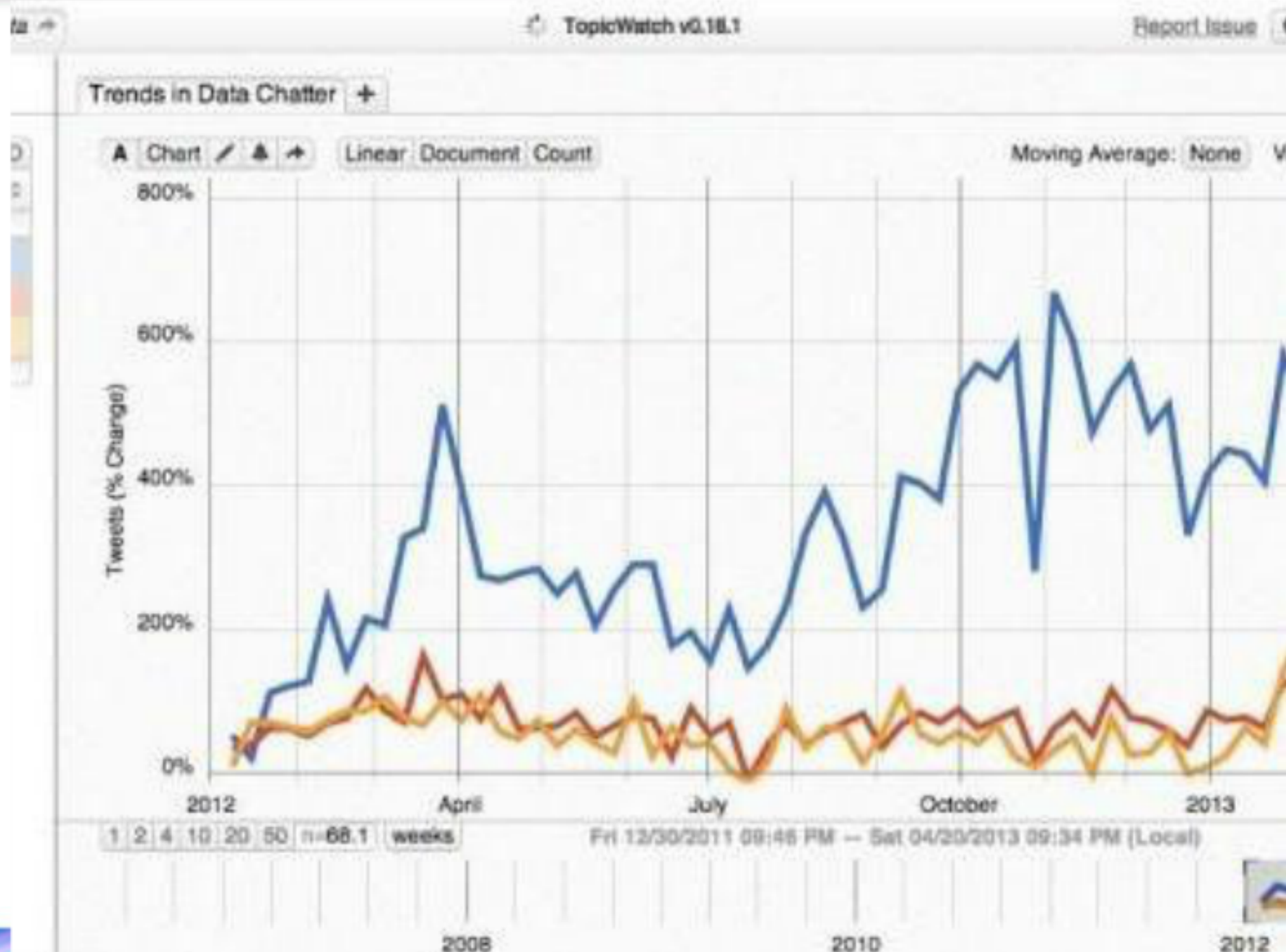
新型的事件驱动与大数据 投资应用

新型的事件驱动与大数据投资应用

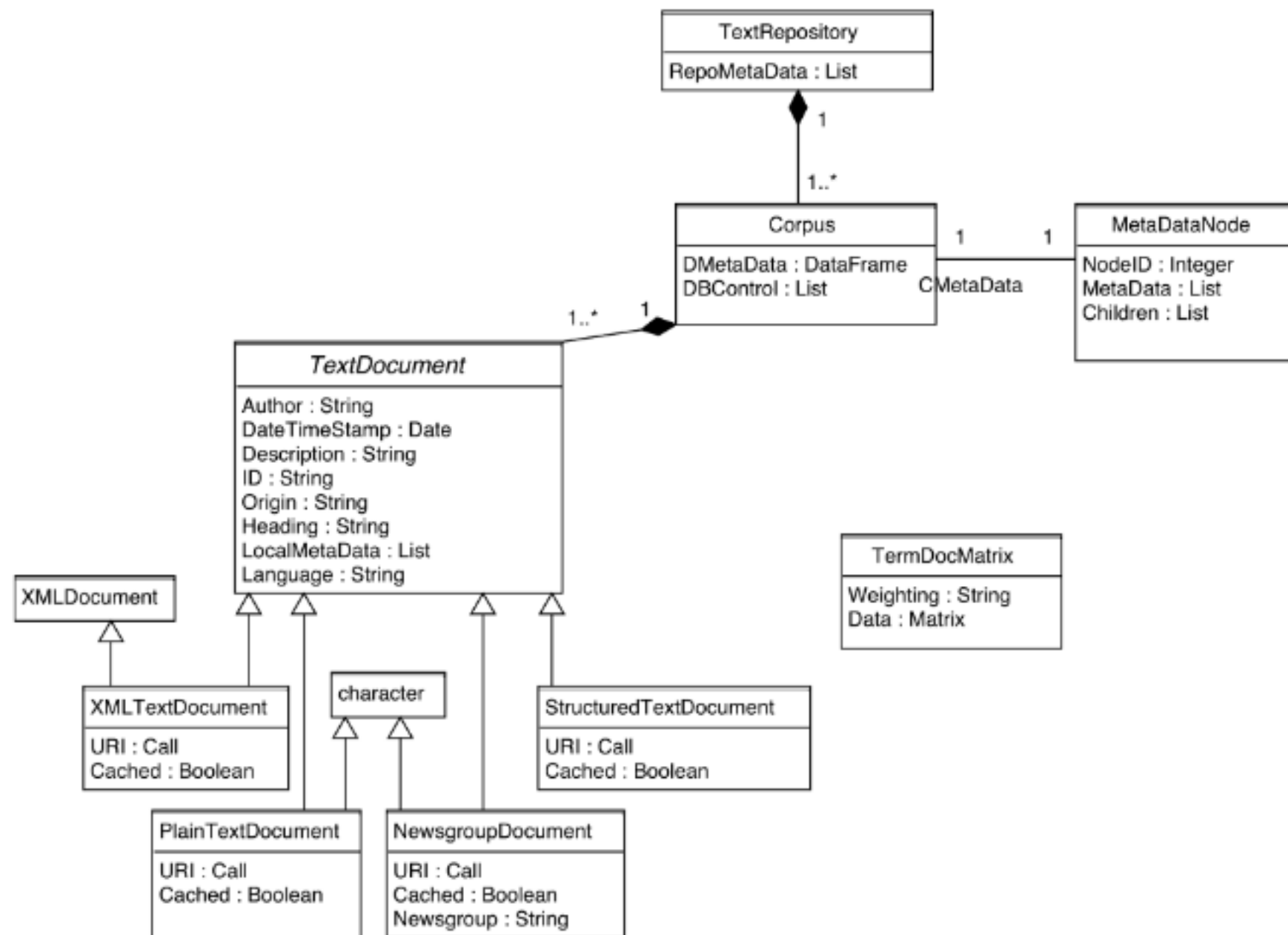
- 一个完善的交易系统体系应包括
 1. 拥有正期望的主交易策略；
 2. 对主策略有支持补充作用的辅助策略；
 3. 完善的风险管理体系支持。
- 完善的系统化交易必须有可执行的一致性，虽然这种“一致性”和“可执行”的含义较丰富。



新型事件驱动策略与大数据交易应用



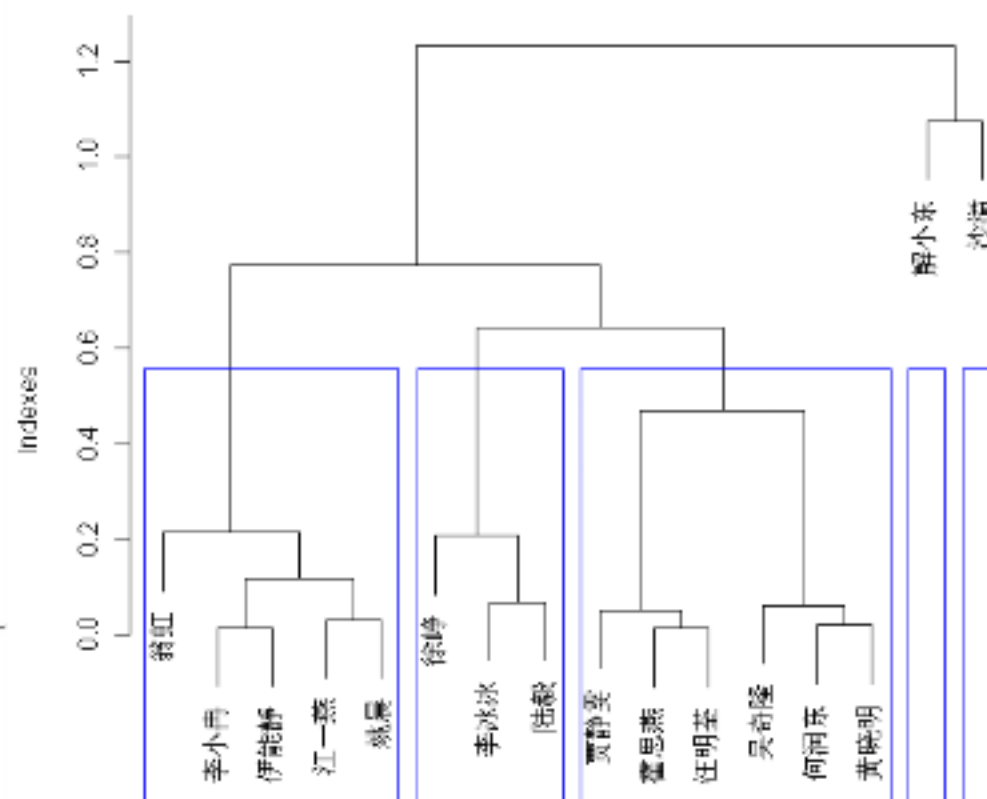
新型事件驱动策略与大数据交易应用



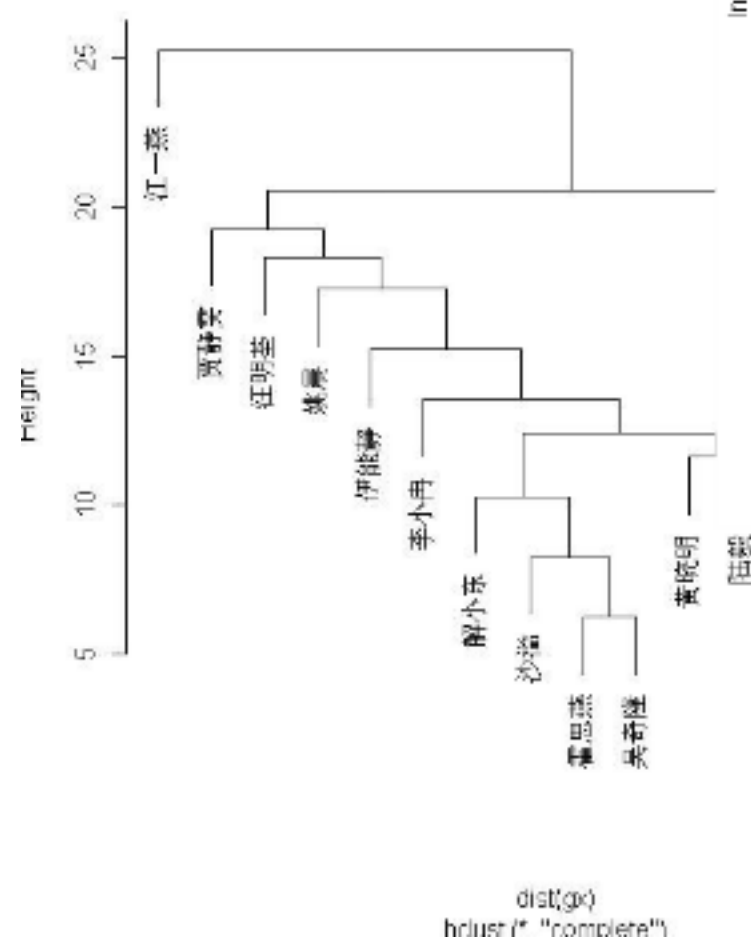
新型的事件驱动与大数据投资应用



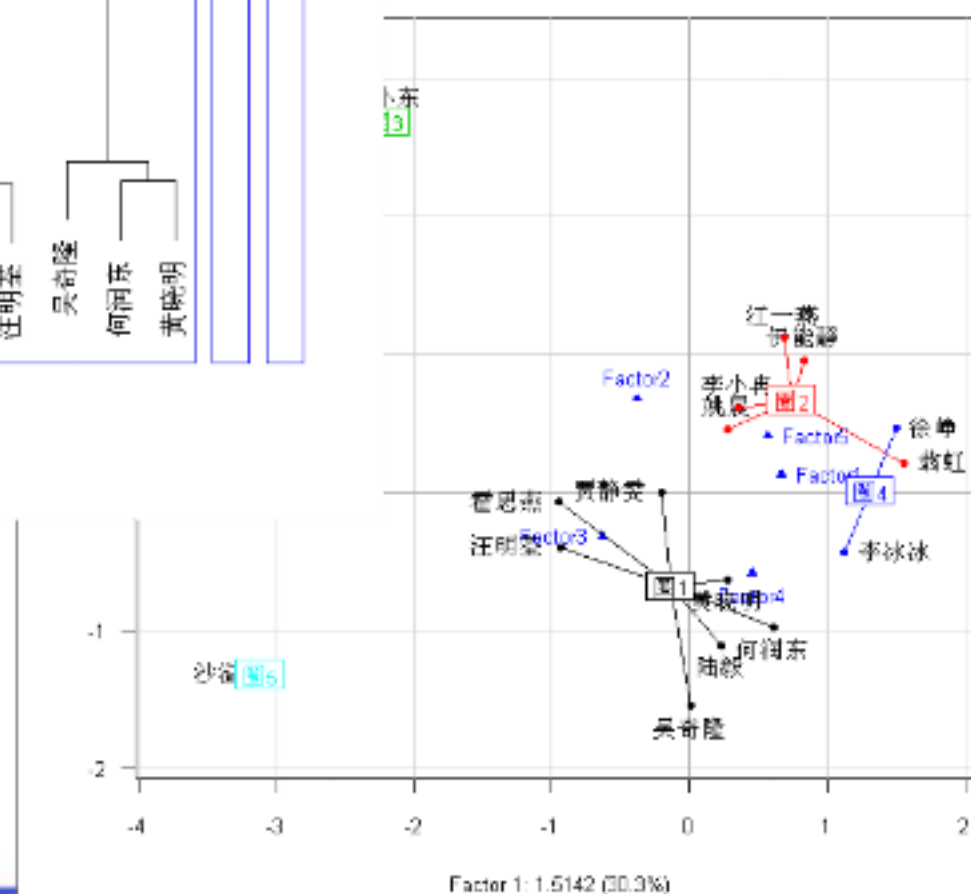
娱乐圈关系图



娱乐圈关系图



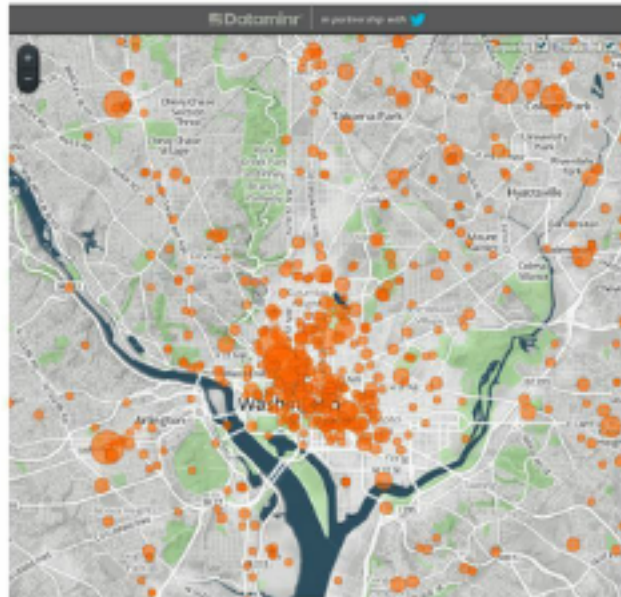
娱乐圈关系图



新型的事件驱动与大数据投资应用

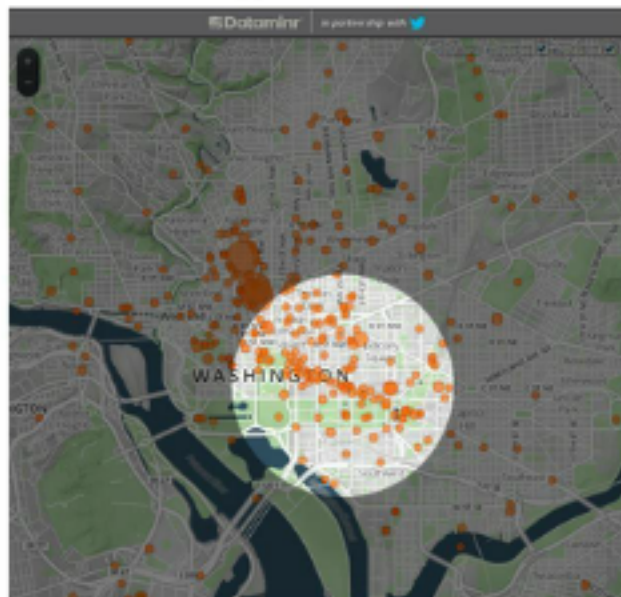


Presidential Inauguration Ceremony



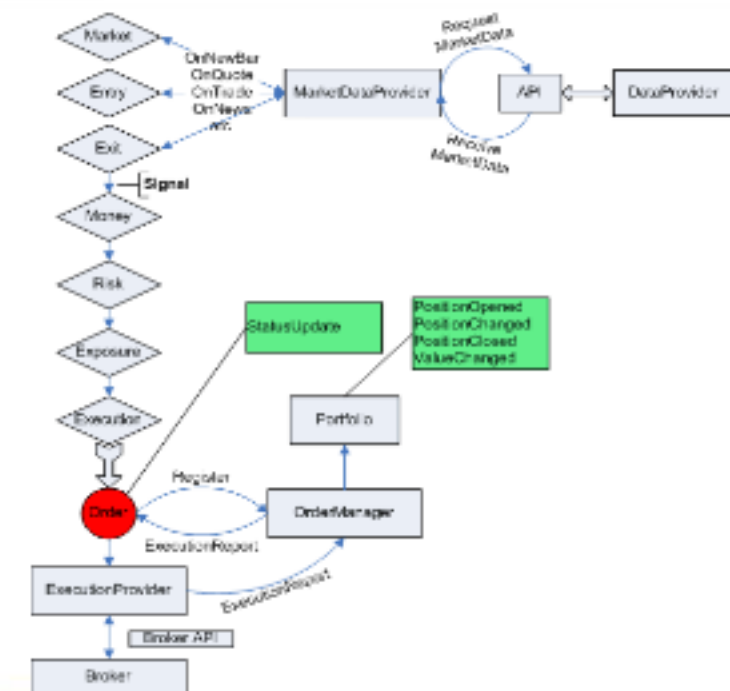
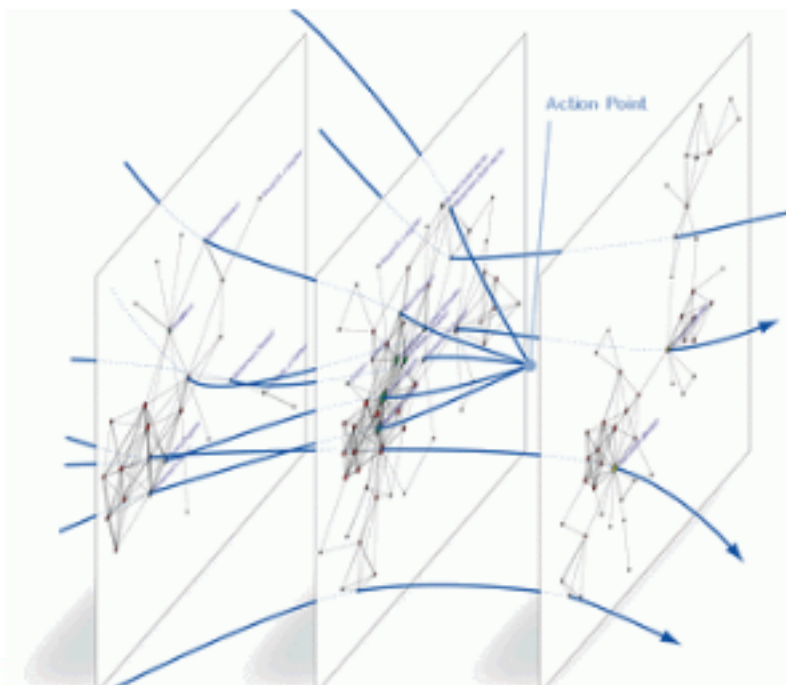
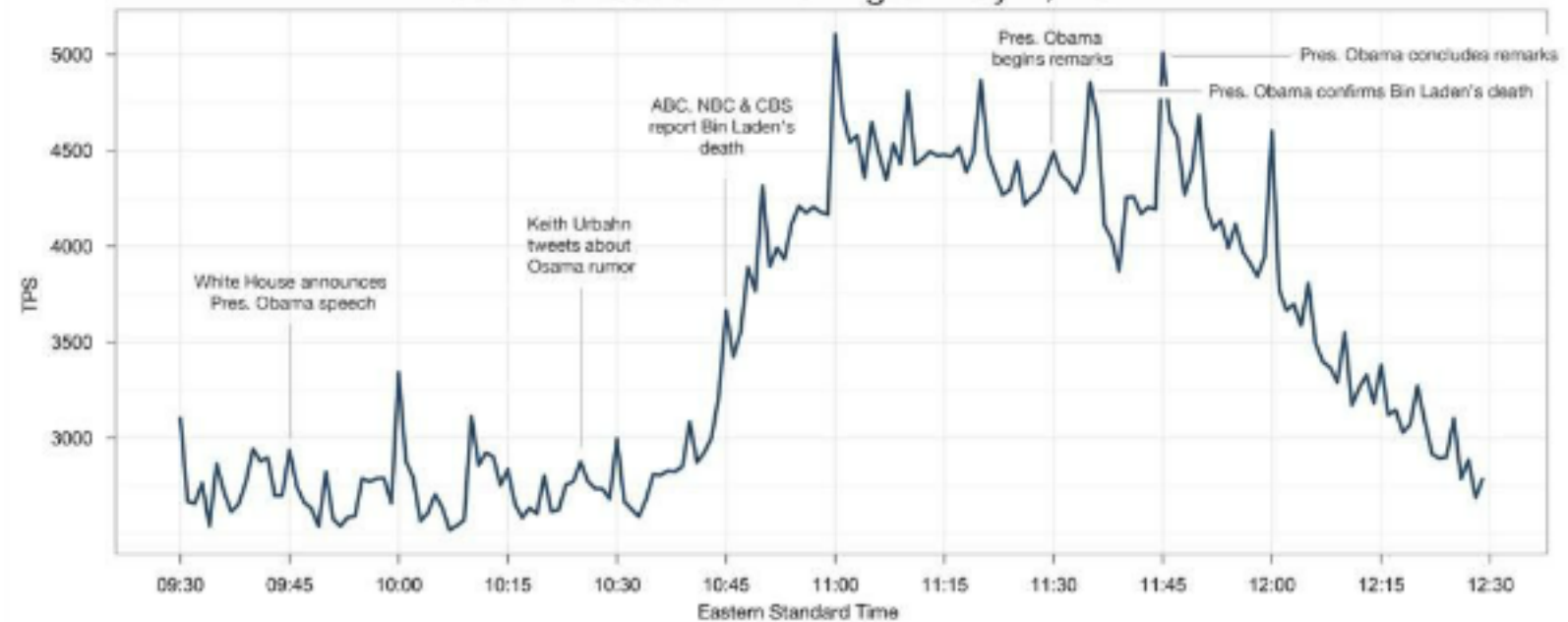
Live Dataminer situational awareness of the Inauguration – 10 minutes of live event-related Twitter activity using reported and predicted user locations.

Presidential Inauguration Parade Route



Live Dataminer situational awareness of the Inauguration – 10 minutes of live event-related Twitter activity using reported and predicted

Tweets Per Second: Evening of May 1, 2011



新型的事件驱动与大数据投资应用

E-Readers

More traders and investors are using complex computer programs to scan for news and make instant buy or sell decisions.

Headlines

Social media

Government filings

1

Computers track streams of news headlines, government filings and social media such as Twitter.

2

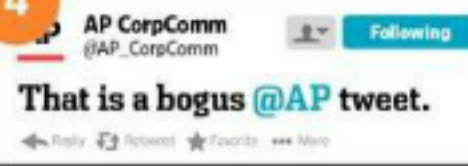
A computer algorithm hunts for preprogrammed keywords that might move financial markets or individual stocks.

3



Based on those keywords, along with the reliability of the source and other information, buy or sell orders are triggered.

4



News-scraping programs also look for tweets with the words 'hacked' or 'hoax', which would reverse the trading strategy.

The Wall Street Journal

$$\tau_n = \tau_1 \cdot n^{-b}$$

τ_n : estimated time until next attack (i.e. between attacks $n-1$ and n)

τ_1 : actual time between initial two attacks

b : escalation rate for trend

n : attack number ($n=0, 1, 2, \dots$ etc.)

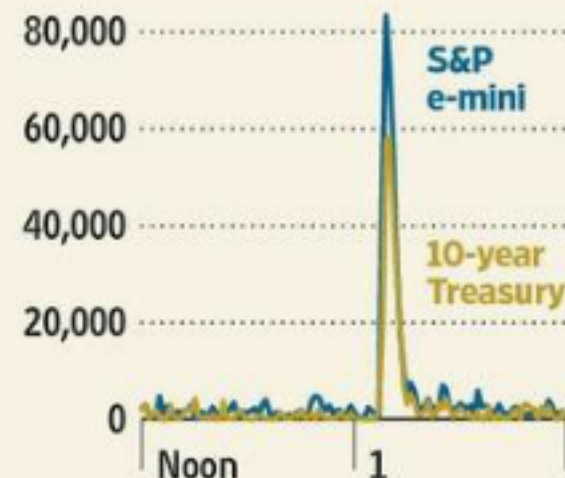
τ_1 and b are related for insurgencies across provinces

Hack Attack

Trading volumes spiked on Tuesday as a fake tweet from an Associated Press account quickly careened through markets.

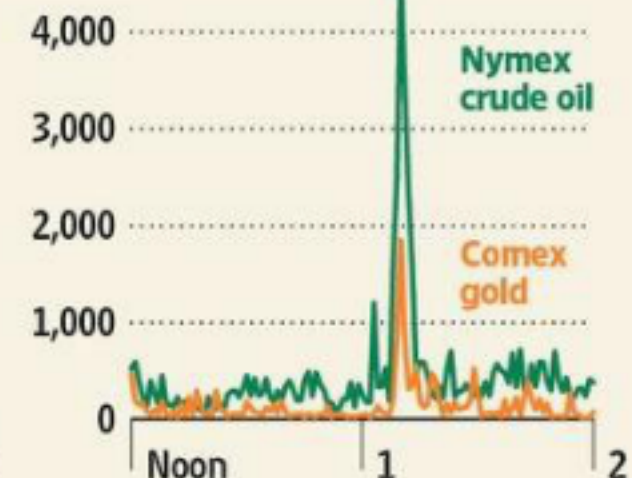
Futures

100,000 contracts

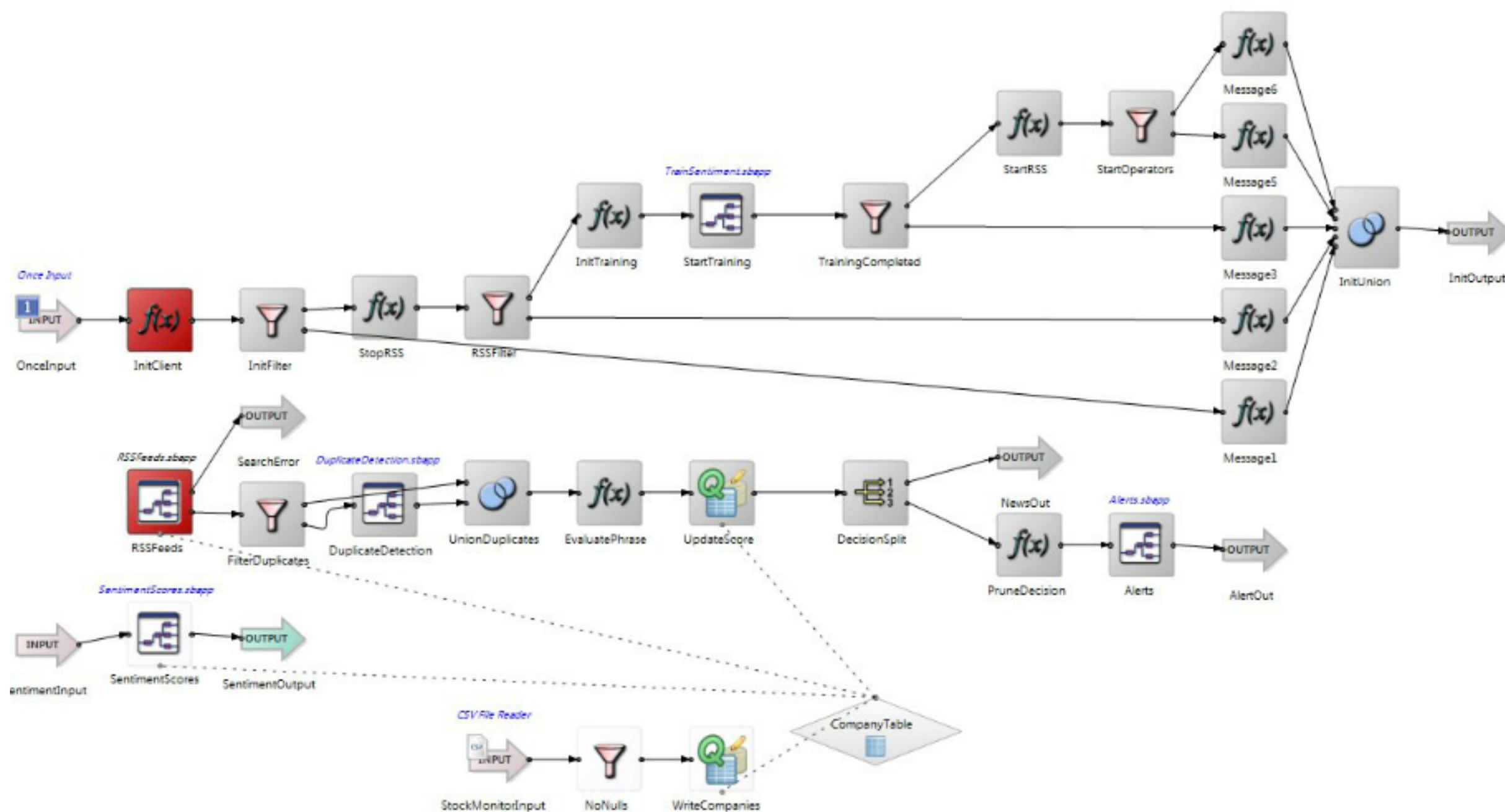


Source: CQG

5,000 contracts



The Wall Street Journal

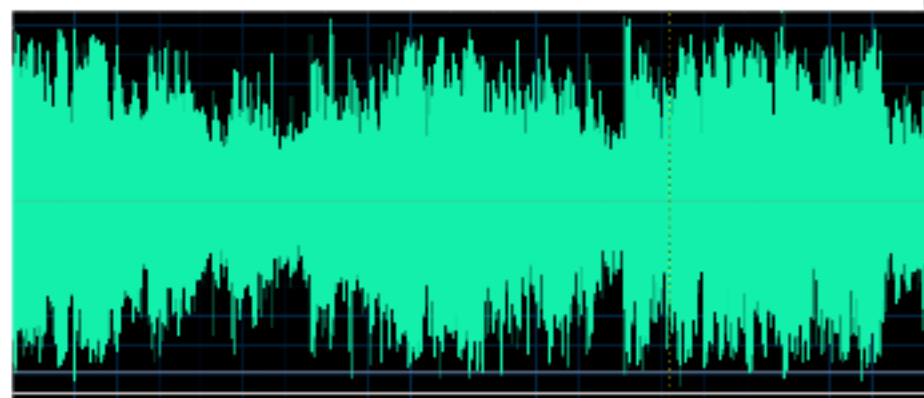
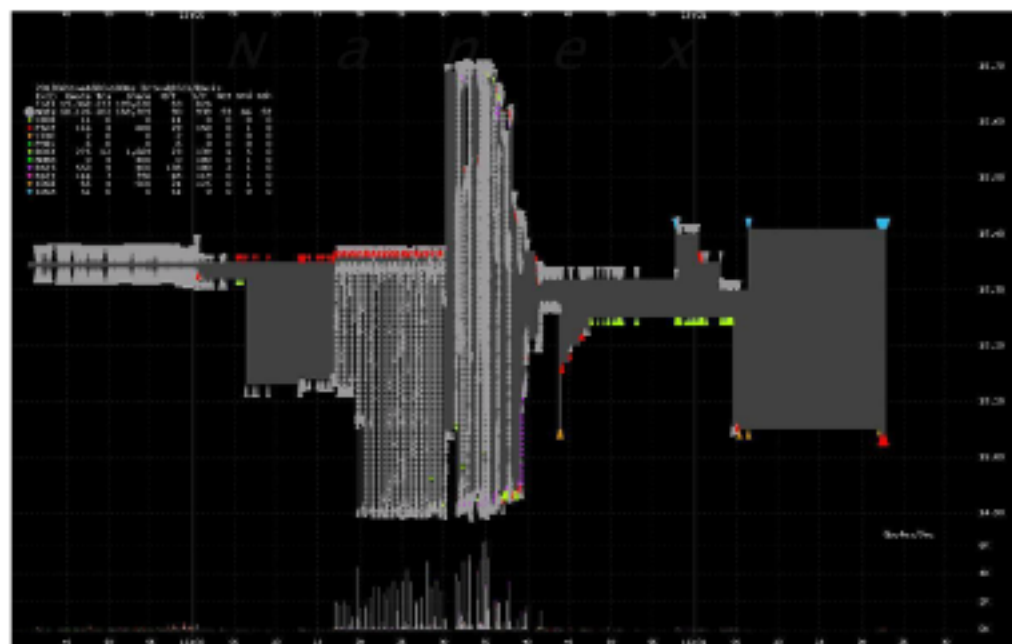


利用大数据对交易对手盘的分析

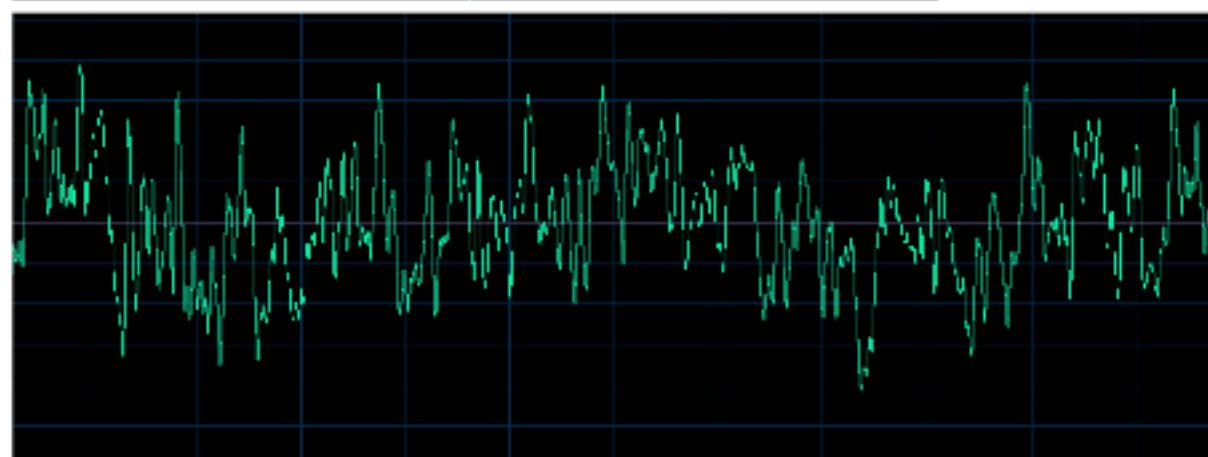


我们用到了语音处理技术和模型

- 市场数据与声音数据都以序列的方式展现



西蒙斯时代的技术还没有这么先进



2分钟ASBC高频交易

5秒ASBC高频交易

来自星星的你主题曲My Destiny

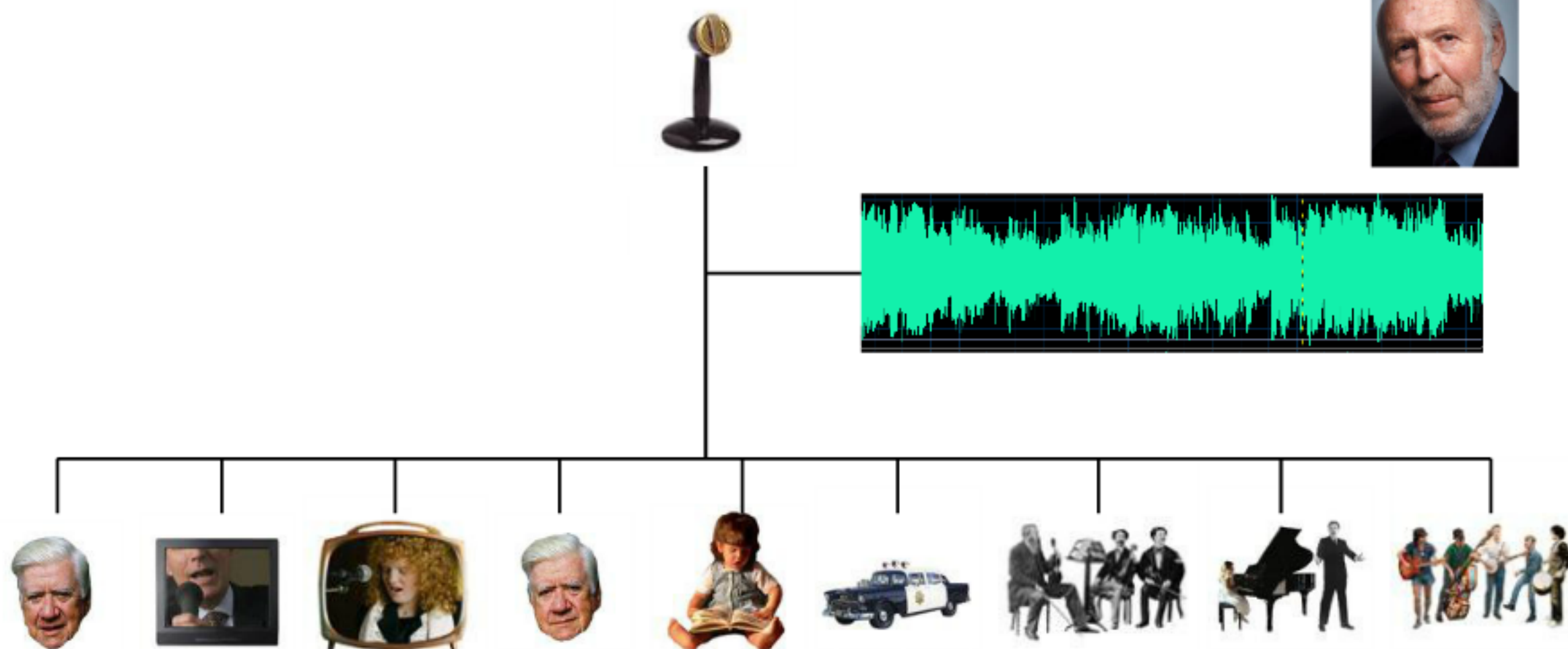
My Destiny放大若干倍后



利用大数据对交易对手盘的分析

我们用到了语音处理技术和模型

- 先进的算法可以让我们对复杂信息进行近乎“完美”的区分



新型的事件驱动与大数据投资应用



Monte Carlo Equity Curve - Log Scale

