

The background is a dark teal color with various financial symbols and numbers scattered across it. Symbols include the dollar sign (\$), euro sign (€), pound sign (£), and yen sign (¥). Numbers are in different sizes and colors (light blue, yellow, and white). Some numbers are accompanied by upward or downward arrows, suggesting market trends. The overall theme is finance and algorithms.

Algorithms and Financial Markets

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Hello!

I am Erfan Alimohammadi



Market Types

- Spot
- Futures
- Etc.



Strategy Types

- Arbitrage
- Statistical Arbitrage
- Market Making and HFT
- Portfolio Optimization
- Etc.



Making an Strategy Process



Development

Backtesting and
Robustness Check

Live (Forward Testing)

What is Important in This Way?

- Use Explainable Models
- Use Risk Metrics Like Drawdown



Where are the Algorithms?

- Binary Search
- 2-Pointers
- Optimizations



What to Study?

- Marcos López de Prado,
Advances in Financial Machine Learning



Does it
Worth?



Thanks!

Any questions?

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