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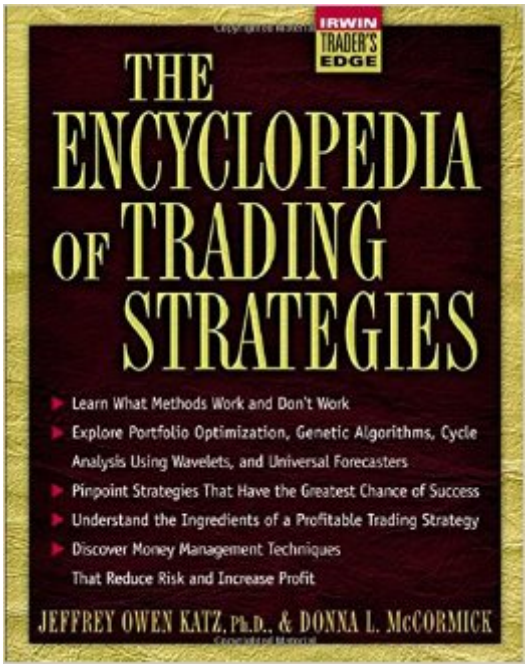
The Encyclopedia Of Trading Strategies



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Synopsis

The Encyclopedia of Trading Strategies is for traders who want to take the next step to consistently profitable trading. The authors--themselves seasoned veterans of the futures trading arena--pinpoint the trading methods and strategies that have been shown to produce market-beating returns. Their rigorous and systematic backtesting of each method, using the same sets of markets and analytic techniques, provides a scientific, system-based approach to system development...to help you assemble the trading system that will put you on the road to becoming a more consistently profitable trader.

Book Information

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Customer Reviews

The authors cover the ground of "Build a Trading Program" quite effectively. They have presented results using systems built around traditional technical indicators and their own "standard exit" method. These they use to show how to evaluate systems. This brief summary understates considerably the material presented on entries.Differing entry techniques (limit, stop & market)are examined in the context of each "system." The reader is thus exposed to both the methodology of statistical evaluation and to "how it feels" to use this technique or that.The authors actually start the book with an introduction to data types, availability and time frame; the bare-bones of needed statistical material; simulators (programs to simulate trading); and, optimizers and optimizing. I scanned the material, due to my own familiarity with it. It seems like good background. One point I’ve not seen elsewhere is the suggestion to optimize for high Student-t scores, an excellent

idea.Exits and exit techniques are dealt with, although less voluminously than entry techniques. One reason for that is the difference in amount written on the two. Everyone who wants to sell you a system, be it a book or a seminar, will emphasize entry technique. Very little has been written on exits, which are a more difficult sell. Katz & McCormick have presented the basic categories of exits. While "basic categories" doesn't sound like much, it is more than I can recall appearing elsewhere in print. These categories are the building blocks for the second most important part of a system: exits. (More important is money management.) Here, as throughout the book, C+ code is included, allowing one to implement one's own approaches.

Most books on trading assume either that the reader never got to college, or else that they never left. This one, however, is different, rapidly bringing the technical but non-specialist reader up to speed in the principled construction of automated trading engines.If you have a reasonably numerate background, perhaps with some software development experience, and have found yourself drawn to the concept of constructing your own mechanical trading system, you owe it to yourself to read this text. Quite simply, it is superb. The authors begin by describing the core components of a sound system, including the application of statistical inference and the selection of appropriate sample sets for back-testing. They then go on to provide a set of normalised comparisons of various trading 'rules' for entry and exit (e.g., breakouts, MAVs, oscillators, neural net predictors, etc.) together with discussion of optimisation systems (such as simulated annealing and genetic refinement). The actual results of some 'respectable' rulesets you may find rather shocking! And if you are only dimly aware of what genetic algorithms can offer the modern trader, you should buy this book for that reason alone.The style of the text is clear and unstuffy, with chapters of readable length and well-structured content. The reader who wants to learn more will find this book an ideal jumping off point, since many references to the literature are provided, but an excessive technical background is not assumed, and the work is for the most part self-contained.

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