
Description: Professional Automated Trading is a unique insight into the highly secretive world of automated trading. Eugene Durenard is uniquely qualified as its author – he not only has the direct experience of cutting-edge technology and the highly technical expertise to push it to its limits, but he also has a unique gift for communicating highly complex ideas in a manner that even a layman can easily understand. All of the techniques actively used in the field are discussed in detail in this book – even highly experienced automated traders will benefit from Eugene’s insights. I don’t think there is a more comprehensive guide available than this – it covers all aspects of automated trading, from database construction to management of a quantitative hedge fund. Many of the topics covered here are inside secrets that practitioners rarely reveal.

–Buford Scott, Global Head of Alternative Asset Group, Standard Chartered Bank, London

Professional Automated Trading: Theory and Practice is a most welcome reference book on the subject of systematic trading. This book by Eugene Durenard covers the theory, practices, and technologies of the field. Systematic trading is undoubtedly a growing part of the financial markets in large institutions as well as in privately run hedge funds, and Eugene’s book gives a transparent and solid analysis of a subject that appears mysterious to many people.

–Bernard Saint-Donat, top mathematician, former academic, and active investor running a large family office in New York City

Contents:

Preface xv

CHAPTER 1 – Introduction to Systematic Trading 1
  1.1 Definition of Systematic Trading 2
  1.2 Philosophy of Trading 3
  1.3 The Business of Trading 7
  1.4 Psychology and Emotions 19
  1.5 From Candlesticks in Kyoto to FPGAs in Chicago 22

PART ONE – Strategy Design and Testing

CHAPTER 2 – A New Socioeconomic Paradigm 33
  2.1 Financial Theory vs. Market Reality 33
  2.2 The Market Is a Complex Adaptive System 42
  2.3 Origins of Robotics and Artificial Life 45

CHAPTER 3 – Analogies between Systematic Trading and Robotics 49
  3.1 Models and Robots 49
  3.2 The Trading Robot 50
  3.3 Finite-State-Machine Representation of the Control System 52

CHAPTER 4 – Implementation of Strategies as Distributed Agents 57
<table>
<thead>
<tr>
<th>Chapter</th>
<th>Title</th>
</tr>
</thead>
<tbody>
<tr>
<td>4.1</td>
<td>Trading Agent 57</td>
</tr>
<tr>
<td>4.2</td>
<td>Events 60</td>
</tr>
<tr>
<td>4.3</td>
<td>Consuming Events 60</td>
</tr>
<tr>
<td>4.4</td>
<td>Updating Agents 61</td>
</tr>
<tr>
<td>4.5</td>
<td>Defining FSM Agents 63</td>
</tr>
<tr>
<td>4.6</td>
<td>Implementing a Strategy 66</td>
</tr>
<tr>
<td>5.1</td>
<td>Handling Communication Events 73</td>
</tr>
<tr>
<td>5.2</td>
<td>Emitting Messages and Running Simulations 75</td>
</tr>
<tr>
<td>5.3</td>
<td>Implementation Example 76</td>
</tr>
<tr>
<td>5.4</td>
<td>Inter-Agent Communications 73</td>
</tr>
<tr>
<td>6.1</td>
<td>Data Relevance and Filtering of Information 83</td>
</tr>
<tr>
<td>6.2</td>
<td>Price and Order Book Updates 84</td>
</tr>
<tr>
<td>6.3</td>
<td>Sampling: Clock Time vs. Event Time 89</td>
</tr>
<tr>
<td>6.4</td>
<td>Compression 90</td>
</tr>
<tr>
<td>6.5</td>
<td>Representation 97</td>
</tr>
<tr>
<td>7.1</td>
<td>Trend-Following 105</td>
</tr>
<tr>
<td>7.2</td>
<td>Acceleration 114</td>
</tr>
<tr>
<td>7.3</td>
<td>Mean-Reversion 118</td>
</tr>
<tr>
<td>7.4</td>
<td>Intraday Patterns 122</td>
</tr>
<tr>
<td>7.5</td>
<td>News-Driven Strategies 124</td>
</tr>
<tr>
<td>8.1</td>
<td>Traditional Market-Making: The Specialists 127</td>
</tr>
<tr>
<td>8.2</td>
<td>Conditional Market-Making: Open Outcry 128</td>
</tr>
<tr>
<td>8.3</td>
<td>Electronic Market-Making 129</td>
</tr>
<tr>
<td>8.4</td>
<td>Mixed Market-Making Model 131</td>
</tr>
<tr>
<td>8.5</td>
<td>An Architecture for a Market-Making Desk 134</td>
</tr>
<tr>
<td>9.1</td>
<td>Aggregate Agents 139</td>
</tr>
<tr>
<td>9.2</td>
<td>Optimal Portfolios 141</td>
</tr>
</tbody>
</table>
21.2 A Jam of Logs Is Better Than a Logjam of Errors 277

21.3 Virtual Machine and Network Monitoring 278

CHAPTER 22 – Computational Efficiency 281

22.1 CPU Spikes 281

22.2 Recursive Computation of Model Signals and Performance 282

22.3 Numeric Efficiency 285

CHAPTER 23 – Connectivity to Electronic Commerce Networks 291

23.1 Adaptors 291

23.2 The Translation Layer 292

23.3 Dealing with Latency 294

CHAPTER 24 – The Aggregation and Disaggregation Layer 299

24.1 Quotes Filtering and Book Aggregation 300

24.2 Orders Aggregation and Fills Disaggregation 301

CHAPTER 25 – The OMS Layer 305

25.1 Order Management as a Recursive Controller 305

25.2 Control under Stress 309

25.3 Designing a Flexible OMS 310

CHAPTER 26 – The Human Control Layer 311

26.1 Dashboard and Smart Scheduler 311

26.2 Manual Orders Aggregator 313

26.3 Position and P & L Monitor 314

CHAPTER 27 – The Risk Management Layer 319

27.1 Risky Business 319

27.2 Automated Risk Management 320

27.3 Manual Risk Control and the Panic Button 320

CHAPTER 28 – The Core Engine Layer 323

28.1 Architecture 323

28.2 Simulation and Recovery 325

CHAPTER 29 – Some Practical Implementation Aspects 327

29.1 Architecture for Build and Patch Releases 327

29.2 Hardware Considerations 329

Appendix
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