



Quantitative Technical Analysis: An integrated approach to trading system development and trading management

Dr Howard B Bandy

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This book, the fifth by Dr. Howard Bandy, discusses an integrated approach to trading system development and trading management.

It begins with a discussion and quantification of the several aspects of risk.

1. The trader's personal tolerance for risk.
2. The risk inherent in the price fluctuations of the issue to be traded.
3. The risk added by the trading system rules.
4. The trade-by-trade risk experienced during trading.

An original objective function, called "CAR25," based on risk-normalized profit potential is developed and explained. CAR25 is as near a universal objective function as I have found.

The importance of recognizing the non-stationary characteristics of financial data, and techniques for handling it, are discussed.

There is a general discussion of trading system development, including design, testing, backtesting, optimization, and walk forward analysis. That is followed by two parallel development paths -- one using traditional trading system development platform and the second machine learning.

Recognizing the importance of position sizing in managing trading, an original technique based on empirical Bayesian analysis, called "dynamic position sizing" and quantified in a metric called "safe-f," is introduced. Computer code implementing dynamic position sizing is included in the book.

56 fully disclosed, ready-to-run, and downloadable programs are included.

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David Paras:

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