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Monte Carlo Simulation und System Trading: Chancenbewertung, Risikoanalyse und Validierung mechanischer Handelssysteme

Von Volker Butzlaff

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Von Volker Butzlaff : Monte Carlo Simulation und System Trading: Chancenbewertung, Risikoanalyse und Validierung mechanischer Handelssysteme before purchasing it in order to gage whether or not it would be worth my time, and all praised Monte Carlo Simulation und System Trading: Chancenbewertung, Risikoanalyse und Validierung mechanischer Handelssysteme:

KundenrezensionenHilfreichste Kundenrezensionen3 von 3 Kunden fanden die folgende Rezension hilfreich. Grundlagen zum Aufbau mechanischer TradingsystemeVon europe-trading.blogspot.comWenn man sich mit der

Entwicklung mechanischer (automatischer) Trading Systeme beschäftigt, etwas in Deutsch lesen möchte, noch keine grosse Erfahrung in diesem Bereich hat, ... ist dieses Buch empfehlenswert. Es zeigt die Möglichkeiten der Simulation mit der Montecarlo Methode als Ergänzung zum klassischen "Backtesting" mit historischen Daten. Der Autor hat auch eine Software für die Generation solcher, synthetischer Datenreihen entwickelt und bietet es auf seiner Webseite an. Ebenso hat der Autor eine Tradingstrategie entwickelt welche er als Blackbox über seine Webseite verkauft. Dafür gilt, wie für alle anderen derartigen Systeme: "Wenn sie so ertragreich wären, wieso sind sie dann noch auf dem Markt, so günstig, noch nicht von jedem verwendet,..."

Produktbeschreibung Monte Carlo Simulation and System Trading. Chance Evaluation, Risk Analysis and Validation of Mechanical Trading Systems System trading with mechanical trading systems world-wide determines increasingly the financial market activities of professional and private traders. Unfortunately the current success ratio of such systematic trading, i.e. to trade profitable long-term cannot so far keep up with the risen popularity of this method. Reasons for this are among other things insufficient development processes as well as inadequately tested systems. The additional use of Monte Carlo Simulations during the system development and the system test phases contributes to the fact that chance evaluation, risk analysis and validation of mechanical trading systems can be qualitatively i...

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