

Building Winning Algorithmic Trading Systems, + Website: A Trader's Journey From Data Mining to Monte Carlo Simulation to Live Trading (Wiley Trading)

By Kevin Davey

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Develop your own trading system with practical guidance and expert advice

In *Building Algorithmic Trading Systems: A Trader's Journey From Data Mining to Monte Carlo Simulation to Live Training*, award-winning trader Kevin Davey shares his secrets for developing trading systems that generate triple-digit returns. With both explanation and demonstration, Davey guides you step-by-step through the entire process of generating and validating an idea, setting entry and exit points, testing systems, and implementing them in live trading. You'll find concrete rules for increasing or decreasing allocation to a system, and rules for when to abandon one. The companion website includes Davey's own Monte Carlo simulator and other tools that will enable you to automate and test your own trading ideas.

A purely discretionary approach to trading generally breaks down over the long haul. With market data and statistics easily available, traders are increasingly opting to employ an automated or algorithmic trading system—enough that algorithmic trades now account for the bulk of stock trading volume. *Building Algorithmic Trading Systems* teaches you how to develop your own systems with an eye toward market fluctuations and the impermanence of even the most effective algorithm.

- Learn the systems that generated triple-digit returns in the World Cup Trading Championship
- Develop an algorithmic approach for any trading idea using off-the-shelf software or popular platforms
- Test your new system using historical and current market data
- Mine market data for statistical tendencies that may form the basis of a new system

Market patterns change, and so do system results. Past performance isn't a guarantee of future success, so the key is to continually develop new systems and adjust established systems in response to evolving statistical tendencies. For

individual traders looking for the next leap forward, *Building Algorithmic Trading Systems* provides expert guidance and practical advice.

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Editorial Review

Review

"Winner, 2014 Trading Book of The Year - Superior Trading And Resource (STAR) Award" - TraderPlanet.com
"Winner, 2016 Trading Book of The Year - Superior Trading And Resource (STAR) Award" - TraderPlanet.com

"Kevin Davey has a unique understanding of systems and the markets I have only seen in a few people over the years. 90% of trading books written today are useless. **This book impressed me.** This book is a must read for anyone who is interested in trading using a systematic approach. I put this book on my list of the top 50 most useful books on trading of all time. "
- **Murray A. Ruggiero, Jr.** - Chief Systems Designer at Tuttle Tactical Management, Contributing Editor of Futures Magazine, Author of "Cybernetic Trading Strategies" and "Using Easy Language 9.X."

Great Eye Opener for Anyone Getting Into Automated Trading
"I typically don't buy trading books anymore having read 100+ already. Why? Because most are the same regurgitated thoughts, patterns, analysis and strategies.
I recently met Kevin on LinkedIn. After swapping a few emails, I quickly realized that he understands how to build and trade systems.
His book is a simple and quick read even if you don't know anything about systems or programming. If you want a true taste of what its like to build trading systems you should read his book. "
- Chris Vermeulen, Founder of AlgoTrades.net

Review

“This is a great book to get a much better understanding of what in really involved in system development and help on your journey from someone with a lot of real-life trading experience. For those already working with systems, it may challenge some of the approaches you use and help you to become a better system developer and trader. From my perspective, the chance to look over Kevin’s shoulder and see the concepts and full code from some systems he has been using in his own trading alone would be of far more value than the cost of the book.”
—Tim Rea, Proprietary systems developer/trader; 1st place winner, World Cup Championship of Futures Trading® 2011

“Part *Reminiscences of a Stock Operator* and part *Market Wizards,* Kevin Davey has written a superb book for the modern trader. Not only does Kevin provide a step-by-step plan on how to develop algorithmic trading strategies but he actually reveals the strategy he used to win The World Cup Championship Of Futures Trading® along with two additional euro currency systems. I have no doubt this will become a popular and often referenced book amongst traders. Readers will find Kevin’s humble and engaging voice easy to follow and grasp. They will also find his personal journey from aerospace engineer to beginner trader, to a championship winning trader and finally to a full time professional trader insightful, entertaining, and inspiring. Wiley should also be congratulated for recruiting a real trader who trades real markets with

real money to write a trading book for people aspiring to become real traders. I highly recommend this book to anyone who is serious about developing a successful and sustainable trading career."
—Brent Penfold, professional trader and author of *The Universal Principles of Successful Trading* (Wiley 2010)

"Few trading books on the market today are written by those who actually make their living from trading and those that are frequently suffer from being unintelligible to the layman. Kevin Davey has the authenticity of a real trader and the ability to distill complex ideas into a format that is easy to read and, at times, brutally honest. For those aspiring to trading success, Kevin gives a step by step guide on how to approach systems development as well as outlining many of the pitfalls to avoid and throughout the book he provides a wealth of information and tools that will prove invaluable to novice or expert alike."
—Michael Cook, Founder, Katmai Capital Advisors; World Cup Championship of Futures Trading® 2007

"Of all the trading books that I've read, this book takes the cake. Kevin Davey brings us a realistic perspective in an industry full of dreamers. I suggest that all traders drop what they're doing and read the incredibly valuable lessons summed up in this book. This book is the quickest path for a new trader to stop dreaming and start succeeding."
—**Peter Hagen, Citracado Capital, LLC**

From the Back Cover

Praise for **BUILDING WINNING ALGORITHMIC TRADING SYSTEMS**

"Kevin Davey was awarded either first or second place three years in a row in the World Cup Championship of Futures Trading®. I'm typically not impressed with that sort of performance, but I think Kevin is an exception. Why? First, he published my feedback about winning the contest and what he learned from it. He then goes on to not only give a complete approach to algorithms, but also talks about how your psychology can still sabotage you. Finally, he spends a lot of time talking about objectives and position sizing. This is a very impressive book."
—Dr. Van K. Tharp, author of *Trading Beyond the Matrix: The Red Pill for Traders and Investors* (Wiley), Founder, Van Tharp Institute, www.vantharp.com

"Kevin's book is a good beginner's guide to systems trading, a Trading Computer Strategies 101."
—Bob Pardo, Pardo Capital, author of *The Evaluation and Optimization of Trading Strategies* (Wiley)

"This book is a must read! It is not a simple list of rules to trade better; it is a journey through the trading life of the author. The author Kevin will let the man Kevin become your friend, sharing his path to becoming a successful trader."
—Andrea Unger, World Cup Championship of Futures Trading® Winner 2008, 2009, 2010, 2012

"Successful technical traders believe they have skills that allow them to beat the market. But are these traders really skillful or are they just lucky? This book details the experience of a successful trader who has devoted significant time to designing dynamic trading strategies that attempt to exploit market inefficiencies. Perhaps it is traders like these that drive markets towards efficiency, or perhaps these traders just have a deeper understanding of markets and human psychology and therefore are able to capture some rents. The debate on market efficiency will continue to rage. In the meantime, perhaps we can learn from this journey of a successful trader."
—Peter Ritchken, Kenneth Walter Haber Professor, Department of Banking and Finance, Weatherhead School of Management, Case Western Reserve University

"The winning trader is rare. The quantitative winning trader is even more rare. Kevin Davey's book *Building Winning Algorithmic Trading Systems* is the rarest of all gems. It is a book that tells the quantitative trader how to build a quantitative trading system. It should be the textbook for all would-be quantitative hedge funds. I highly recommend this book to all traders, even those that do not use quantitative methods."
—Kurt K. Sakaeda, World Cup Championship of Futures Trading® Winner 2000 and 2004

"This book is so much more than systems trading! I've encountered a plethora of trading books, but this book is the first that I've thoroughly enjoyed reading from cover to cover. Through personal accounts, he offers a candid, responsible, and highly colorful tour of the futures markets and system building. This book is not just for algo traders, nor is it just for a particular skill level; I believe traders of all types and sizes will find something in this book to better their odds of market success."
—Carley Garner, Senior Analyst at DeCarleyTrading.com

Users Review

From reader reviews:

Beatrice Kennemer:

The book Building Winning Algorithmic Trading Systems, + Website: A Trader's Journey From Data Mining to Monte Carlo Simulation to Live Trading (Wiley Trading) make one feel enjoy for your spare time. You can use to make your capable a lot more increase. Book can to become your best friend when you getting strain or having big problem using your subject. If you can make reading a book Building Winning Algorithmic Trading Systems, + Website: A Trader's Journey From Data Mining to Monte Carlo Simulation to Live Trading (Wiley Trading) to become your habit, you can get a lot more advantages, like add your personal capable, increase your knowledge about some or all subjects. You could know everything if you like start and read a book Building Winning Algorithmic Trading Systems, + Website: A Trader's Journey From Data Mining to Monte Carlo Simulation to Live Trading (Wiley Trading). Kinds of book are a lot of. It means that, science book or encyclopedia or other people. So , how do you think about this e-book?

Jon Fuselier:

The knowledge that you get from Building Winning Algorithmic Trading Systems, + Website: A Trader's Journey From Data Mining to Monte Carlo Simulation to Live Trading (Wiley Trading) may be the more deep you rooting the information that hide inside words the more you get enthusiastic about reading it. It does not mean that this book is hard to comprehend but Building Winning Algorithmic Trading Systems, + Website: A Trader's Journey From Data Mining to Monte Carlo Simulation to Live Trading (Wiley Trading) giving you enjoyment feeling of reading. The article writer conveys their point in particular way that can be understood through anyone who read this because the author of this book is well-known enough. This specific book also makes your personal vocabulary increase well. Making it easy to understand then can go along with you, both in printed or e-book style are available. We highly recommend you for having this specific Building Winning Algorithmic Trading Systems, + Website: A Trader's Journey From Data Mining to Monte Carlo Simulation to Live Trading (Wiley Trading) instantly.

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