

23ECE112-Signal Processing -I

Frequency Synchronization-Based Algorithmic Trading Using MATLAB

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INTRODUCTION

This presentation explores a novel algorithmic trading strategy leveraging phase synchronization, a signal processing technique to detect dynamic relationships in financial time series. Developed at Amrita School of Computing, Bengaluru, the approach uses the Hilbert Transform to extract instantaneous phase from price data, identifying desynchronization moments between correlated assets like EUR/USD and GBP/USD. The MATLAB simulation framework demonstrates superior performance in Sharpe ratio and drawdown control, suitable for high-frequency, risk-managed trading environments.

Introduction to Phase Synchronization in Trading

 Beyond Traditional Models

 Phase Synchronization



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Table of Contents Algorithmic Trading With Matlab Humusoft

1. Understanding the eBook Algorithmic Trading With Matlab Humusoft
 - The Rise of Digital Reading Algorithmic Trading With Matlab Humusoft
 - Advantages of eBooks Over Traditional Books
2. Identifying Algorithmic Trading With Matlab Humusoft
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Algorithmic Trading With Matlab Humusoft
 - User-Friendly Interface
4. Exploring eBook Recommendations from Algorithmic Trading With Matlab Humusoft
 - Personalized Recommendations
 - Algorithmic Trading With Matlab Humusoft User Reviews and Ratings
 - Algorithmic Trading With Matlab Humusoft and Bestseller Lists

5. Accessing Algorithmic Trading With Matlab Humusoft Free and Paid eBooks
 - Algorithmic Trading With Matlab Humusoft Public Domain eBooks
 - Algorithmic Trading With Matlab Humusoft eBook Subscription Services
 - Algorithmic Trading With Matlab Humusoft Budget-Friendly Options
6. Navigating Algorithmic Trading With Matlab Humusoft eBook Formats
 - ePub, PDF, MOBI, and More
 - Algorithmic Trading With Matlab Humusoft Compatibility with Devices
 - Algorithmic Trading With Matlab Humusoft Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Algorithmic Trading With Matlab Humusoft
 - Highlighting and Note-Taking Algorithmic Trading With Matlab Humusoft
 - Interactive Elements Algorithmic Trading With Matlab Humusoft
8. Staying Engaged with Algorithmic Trading With Matlab Humusoft
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Algorithmic Trading With Matlab Humusoft
9. Balancing eBooks and Physical Books Algorithmic Trading With Matlab Humusoft
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Algorithmic Trading With Matlab Humusoft
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Algorithmic Trading With Matlab Humusoft
 - Setting Reading Goals Algorithmic Trading With Matlab Humusoft
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Algorithmic Trading With Matlab Humusoft
 - Fact-Checking eBook Content of Algorithmic Trading With Matlab Humusoft
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning

- Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
- Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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