

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



Algorithmic Trading With Matlab Humusoft

Steven Clark Rogers



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