

# The Alpha Engine: Designing an Automated Trading Algorithm

Anton Golub<sup>1</sup>, James B. Glattfeker<sup>2</sup>, and Richard B. Olsen<sup>1</sup>

<sup>1</sup>Lykke Corp, Baarerstrasse 2, 6300 Zug Switzerland

<sup>2</sup>Department of Banking and Finance, University of Zurich, Switzerland

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## Abstract

We introduce a new approach to algorithmic investment management that yields profitable automated trading strategies. This trading model design is the result of a path of investigation that was chosen nearly three decades ago. Back then, a paradigm change was proposed for the way time is defined in financial markets, based on intrinsic events. This definition lead to the uncovering of a large set of scaling laws. An additional guiding principle was found by embedding the trading model construction in an agent-base framework, inspired by the study of complex systems. This new approach to designing automated trading algorithms is a parsimonious method for building a new type of investment strategy that not only generates profits, but also provides liquidity to financial markets and does not have a priori restrictions on the amount of assets that are managed.

## 1 Introduction

The asset management industry is one of the largest industries in modern society. Its relevance is documented by the astonishing amount of assets that are managed. It is estimated that globally there are 64 trillion USD under management [6]. This is nearly as big as the world product of 77 trillion USD [20].

### 1.1 Asset Management

Asset managers use a mix of analytic methods to manage their funds. They combine different approaches from fundamental to technical analysis. The time frames range from intraday, to days and weeks, and even months. Technical analysis, a phenomenological approach, is utilized widely as a toolkit to build trading strategies.

# The Alpha Engine Designing An Automated Trading Algorithm

**S Ashworth**



## **The Alpha Engine Designing An Automated Trading Algorithm:**

Eventually, you will definitely discover a extra experience and skill by spending more cash. nevertheless when? get you bow to that you require to get those every needs with having significantly cash? Why dont you try to acquire something basic in the beginning? Thats something that will guide you to comprehend even more not far off from the globe, experience, some places, in the manner of history, amusement, and a lot more?

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