

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

Anthony S. Fauci



Algorithmic Trading With Matlab Humusoft:

Trading Algorithms Using Signal Processing in MATLAB* 2nd Edition Steven Clark Rogers,2022-04-19 The text is organized into 5 chapters Chapter 1 Signal Processing presents filters that mitigate the effects of noise Filters use fixed and adaptive methods Chapter 2 Indicators has oscillators that utilize the various filter structures of Chapter 1 Most of the popular oscillators are represented Chapter 3 Scalping Indicators show some of the approaches that may be applied to short time frames 1 to 30 minute sample rates Chapter 4 Ehler s Filters and Indicators is dedicated to the many contributions of John F Ehlers Chapter 5 Backtest and Partial Optimization of an Algorithm is intended to explain an approach to backtesting and partial optimization of a trading strategy Backtesting and selection of parameters through testing or optimization improvement are critical to the success of any trading approach Some ideas are reviewed and shown by two examples

Machine Trading Ernest P. Chan,2016-12-27 Dive into algo trading with step by step tutorials and expert insight Machine Trading is a practical guide to building your algorithmic trading business Written by a recognized trader with major institution expertise this book provides step by step instruction on quantitative trading and the latest technologies available even outside the Wall Street sphere You ll discover the latest platforms that are becoming increasingly easy to use gain access to new markets and learn new quantitative strategies that are applicable to stocks options futures currencies and even bitcoins The companion website provides downloadable software codes and you ll learn to design your own proprietary tools using MATLAB The author s experiences provide deep insight into both the business and human side of systematic trading and money management and his evolution from proprietary trader to fund manager contains valuable lessons for investors at any level Algorithmic trading is booming and the theories tools technologies and the markets themselves are evolving at a rapid pace This book gets you up to speed and walks you through the process of developing your own proprietary trading operation using the latest tools Utilize the newer easier algorithmic trading platforms Access markets previously unavailable to systematic traders Adopt new strategies for a variety of instruments Gain expert perspective into the human side of trading The strength of algorithmic trading is its versatility It can be used in any strategy including market making inter market spreading arbitrage or pure speculation decision making and implementation can be augmented at any stage or may operate completely automatically Traders looking to step up their strategy need look no further than Machine Trading for clear instruction and expert solutions

Quantitative Trading Ernie Chan,2009-01-12 While institutional traders continue to implement quantitative or algorithmic trading many independent traders have wondered if they can still challenge powerful industry professionals at their own game The answer is yes and in Quantitative Trading Dr Ernest Chan a respected independent trader and consultant will show you how Whether you re an independent retail trader looking to start your own quantitative trading business or an individual who aspires to work as a quantitative trader at a major financial institution this practical guide contains the information you need to succeed

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Chan,2021-07-27 Master the lucrative discipline of quantitative trading with this insightful handbook from a master in the field In the newly revised Second Edition of Quantitative Trading How to Build Your Own Algorithmic Trading Business quant trading expert Dr Ernest P Chan shows you how to apply both time tested and novel quantitative trading strategies to develop or improve your own trading firm You ll discover new case studies and updated information on the application of cutting edge machine learning investment techniques as well as Updated back tests on a variety of trading strategies with included Python and R code examples A new technique on optimizing parameters with changing market regimes using machine learning A guide to selecting the best traders and advisors to manage your money Perfect for independent retail traders seeking to start their own quantitative trading business or investors looking to invest in such traders this new edition of Quantitative Trading will also earn a place in the libraries of individual investors interested in exploring a career at a major financial institution

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